1.1.1 Liquidity management

1.1.2 Information Management

1.1.3.1 Status management

The Status Management provides information in A2A and in U2A about the processing results in T2S (e.g. status updates) of Settlement Instructions, Settlement Restrictions, Maintenance Instructions, Common Reference Data Management and Liquidity Transfers. The communication of statuses is complemented by the communication of reason codes in case of negative result of a T2S process (See section Status Management [□ 744]).

1.1.3 Reference~~Static~~ Data management

T2S relies on the Common Reference Data Management (CRDM) component to ~~provides a Static Data management feature that~~ allows all T2S Actors to create and maintain Reference~~Static~~ Data in T2S for the configuration of data related to parties, securities, securities accounts, T2S dedicated cash accounts and T2S rules and parameters.

l   ...

l   Network configuration;

l   Reports configuration;

l   Attribute domains management;

l   Business Day Management~~Scheduling~~ configuration;

l   Market-specific attributes configuration;

l   Restriction types management;

l   Conditional securities delivery configuration;

l   Billing configuration;

| Configuration parameters. [1]

Duly authorised users can create and maintain Reference~~Static~~ Data objects in CRDM~~T2S~~ submitting Reference~~Static~~ Data maintenance instructions.

The following diagram shows the two messages exchanged in this case between a T2S Actor and CRDM~~T2S~~:

The following diagram shows the three messages exchanged in this case between a T2S Actor and CRDM~~T2S~~:

1.1.4 Operations and Support

This set of processes provides support to the T2S Operator in the operational management of the T2S system.

1.1.4.1 Business application configuration

The configuration of the T2S business application is performed by means of a set of rules and parameters in the CRDM~~T2S~~ database. Data Migration management overview

Data migration means the initial loading of data from CSDs into the CRDM~~T2S~~ database. Data can be migrated into CRDM~~T2S~~ in three different ways: via XML messages, via the Graphical User Interface and via the CRDM~~T2S~~ Data Migration Tool. For the latter, CRDM~~T2S~~ allows CSDs [2] to provide the data via structured files to the T2S Operator, which is in charge of inserting the structured files in the Data Migration Tool. Once the Data Migration Tool has converted the structured files into XML messages, the latter are submitted to CRDM~~T2S~~ normal processing (i.e. including business validation, etc.). Finally, the T2S Operator receives from the Data Migration Tool the structured file enriched with the conversion- and business validation result and provides it to the CSD.

For further information, please refer to the Data Migration Tool specifications, which are available as a separate and standalone document.

_____

[1]   This area includes reference data for countries, currencies, partial settlement thresholds, system entities, tolerance amounts, T2S BIC directory.

[2]   Although the tool is primarily designed for CSDs, CBs can nevertheless use it, provided this usage is limited to the set of data already detailed in the Data Migration Tool specifications.

1.1.4.2 Concept of party in T2S

Each legal entity may play different roles in T2S. Generally speaking, any legal entity playing multiple business roles in T2S results in the definition of multiple parties in CRDMT2S, as long as the legal entity established several relationships with different parties in T2S (i.e. it is a participant of different CSDs or CBs in T2S).

1.1.5 Accounts structure and organisation

1.1.5.1 Categories of accounts

T2S Actors input and maintain in CRDMT2S the ReferenceStatic Data for the following different categories of accounts, depending on their role:

TABLE 1 - SETUP OF ACCOUNTS IN CRDM FOR T2S

ReferenceStatic DATA OBJECT	RESPONSIBLE T2S ACTOR	MODE
External RTGS Account	CB	U2A
T2S Dedicated Cash Account	CB	A2A/U2A
Limit	CB	A2A/U2A
	Payment Bank	A2A/U2A
Securities Account	CSD	A2A/U2A
Configuration of securities accounts for cross-CSD settlement and external CSD settlement	CSD	U2A
Link between Securities Account and T2S Dedicated Cash Account	CSD	A2A/U2A

1.1.5.1.1 Authentication of the business sending user

In U2A mode, the certificate of the business sending user and the certificate of the technical sender are the same. The network infrastructure authenticates the technical sender on the basis of its certificate. On the basis of the related certificate DN, the T2S application retrieves all the system user references defined in the ~~T2S~~ CRDM~~Static~~ data that are linked to this certificate DN and provides it to the individual in front of the T2S GUI for selection on the welcome screen. The business sending user is the user corresponding to the system user reference selected on the welcome screen. On this basis, each individual has to login only once and he/she can operate as any of the users linked to his/her certificate DN, just selecting the appropriate system user reference and without the need to log out and to log in again.

1.1.5.1.2 Privilege

The following tables provide the exhaustive list of privileges covering all the T2S user functions available in A2A mode:

l ...

l Table 46 - Business Day Management~~Scheduling~~ queries [▷ 5];

l Table 47 - Report queries [▷ 5];

l Table 48 - Billing queries [▷ **Error! Bookmark not defined.**];

l Table 49 - Message Management [▷ **Error! Bookmark not defined.**].

TABLE 2 - BUSINESS DAY MANAGEMENT~~SCHEDULING~~ QUERIES

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
T2S Calendar Query	T2S Calendar Query	System	n/a	All elements [3]
T2S Diary Query	T2S Diary Query	System	n/a	All elements [4]
Current Status of the T2S settlement day	Current Status of the T2S settlement day	System	n/a	Current status [5]

1.1.5.1.3 Data scope

The default data scope of privileges can also be extended or reduced at party level. Granting a party with a given object privilege on a secured object (or on a secured group) as listed in tables

| ...

| Business Day Management~~Scheduling~~ Queries

| Report Queries

| Billing Queries

---

[3] The grantee can query all the entries of the T2S calendar.

[4] The grantee can query all the events of the current T2S settlement day.

[5] The grantee can query the current status of the T2S settlement day.

1.1.6 Reference~~Static~~ Data Management

1.1.6.1 Concept

T2S relies on the Common Reference Data Management (CRDM) component to ~~The Static Data Management application process~~ allows duly authorised users to create and maintain Reference~~Static~~ Data objects ~~in T2S~~.

1.1.6.2 Overview

The CRDM~~Static~~ Data Management ~~application process~~ is in charge of executing Reference~~Static~~ Data maintenance instructions for the creation or the maintenance of Reference~~Static~~ Data objects in T2S.

1.3.6.2 Integrity

[…]

If, for example, a liquidity transfer should be executed ~~critical set of Static Data should be modified~~ and the person requesting the change is only allowed to do so under the Four-Eyes-Principle, then a second person of the same Party has to confirm the correctness of the request. Otherwise, the requested liquidity transfer ~~change of Static Data~~ is not executed ~~implemented~~.

[…]

1.6.2.1.3 Liquidity Transfer Process

[…]

Unlike Immediate Liquidity Transfers, which cannot be maintained once submitted to T2S, Predefined and Standing Liquidity Transfer Orders can be maintained or deleted by T2S Actors in CRDM ~~the T2S static data~~ (See section).

[…]

Unlike Predefined Liquidity Transfer Orders, which are executed only once, Standing Liquidity Transfer Orders are executed on a repetitive basis (i.e. every time the event occurs during each settlement day) until the T2S Actor changes or removes the transfer order in ~~the T2S Static Data~~ CRDM.

[…]

For some Predefined Liquidity Transfer Orders and Standing Liquidity Transfer Orders (e.g. in case of Corporate Actions or by using the multi-liquidity provider functionality) the order can be stored in CRDM ~~static data~~ with the parameter "dedicated amount" set as "true" which means that the amount calculated and generated by T2S is transferred.

1.6.2.3.1 Concept

Footnote:

336   Additionally the T2S user has the possibility to store standing orders in CRDM ~~static data~~ and opt for triggering optional cash sweep which will take place prior to the End of Day Cash Management "automated cash sweep". For Euro denominated Dedicated Cash Accounts T2S Users have the possibility to make use of a second optional cash sweep. The set up and execution of the optional cash sweeps is not described in this chapter, but in section Liquidity Transfer [▷ **Error! Bookmark not defined.**]

1.6.2.6.2 Overview

[…]

To use the Multiple Liquidity Provider functionality, the needed data has to be configured in CRDM ~~static data~~ by the T2S Actor in advance, in particular in order to determine the order according to which the liquidity providers have to be reimbursed.

[…]

1.6.2.7.3 Liquidity monitoring process

[…]

These messages are forwarded to a T2S Actor, if the latter is allowed to receive the information and according to his message subscription rules stored in ~~T2S static data~~ CRDM. In the field of Liquidity Monitoring the following notifications are available:

[…]

- Floor/Ceiling notification: In order to monitor a T2S Dedicated Cash Account balance the T2S Actor can set limits which are to be stored in ~~T2S static data~~ the reference data, i.e. a specific floor (minimum amount) and / or a ceiling (maximum amount) referring to a specific account.

[...]

The T2S Actor can configure a report in reference data ~~T2S static data~~.

[...]

1.6.4.2.3 Report generation process

Sort of Information - Report Types

T2S provides the following report types:

REPORT TYPES
Statement of Holdings
Statement of Transactions
Statement of Pending Instructions
Statement of Settlement Allegements
Statement of Accounts
~~Statement of Static Data for Party~~
~~Statement of Static Data for Securities~~
~~Statement of Static Data for Securities Accounts~~
~~Statement of Static Data for T2S Dedicated Cash Accounts~~
Current Settlement Day Cash Information Report
Following Settlement Day Cash Forecast Report

REPORT TYPES
Daily Penalty List
List of Modified Penalties
Monthly Aggregated Amounts
Statement of executed Amendment Instructions for Intra-Balance Movements
Statement of executed Amendment Instructions for Intra-Position Movements and Settlement Instructions
Statement of executed Cancellation Instructions for Intra-Balance Movements
Statement of executed Cancellation Instructions for Intra-Position Movements and Settlement Instructions
Statement of pending Amendment Instructions for Intra-Balance Movements
Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instructions
Statement of pending Cancellation Instructions for Intra-Balance Movements
Statement of pending Cancellation Instructions for Intra-Position Movements and Settlement Instructions
Statement of pending Intra-Balance Movements
Statement of pending Intra-Position Movements
Statement of settled Intra-Balance Movements
Statement of settled Intra-Position Movements

TABLE 3 - PREDEFINED REPORTS AVAILABLE

REPORT TYPES	COMPLETE REPORT	DELTA REPORT
Statement of Holdings	x	x
Statement of Transactions	x	x
Statement of Pending Instructions	x	x
Statement of Settlement Allegements	x	x
Statement of Accounts	x	
~~Statement of Static Data for Party~~	x	
~~Statement of Static Data for Securities~~	x	
~~Statement of Static Data for Securities Accounts~~	x	
~~Statement of Static Data for T2S Dedicated Cash Accounts~~	x	
Current Settlement Day Cash Information Report	x	
Following Settlement Day Cash Forecast Report	x	
Statement of executed Amendment Instructions for Intra-Balance Movements	x	x
Statement of executed Amendment Instructions for Intra-Position Movements and Settlement Instructions	x	x
Statement of executed Cancellation Instructions for Intra-Balance Movements	x	x

REPORT TYPES	COMPLETE REPORT	DELTA REPORT
Statement of executed Cancellation Instructions for Intra-Position Movements and Settlement Instructions	x	x
Statement of pending Amendment Instructions for Intra-Balance Movements	x	x
Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instructions	x	x
Statement of pending Cancellation Instructions for Intra-Balance Movements	x	x
Statement of pending Cancellation Instructions for Intra-Position Movements and Settlement Instructions	x	x
Statement of pending Intra-Balance Movements	x	x
Statement of pending Intra-Position Movements	x	x
Statement of settled Intra-Balance Movements	x	x
Statement of settled Intra-Position Movements	x	x

Parameter synthesis

The following parameters are specified for the Setup of a Report.

CONCERNED PROCESS	PARAMETER	CREATED BY	UPDATED BY	MANDA-TORY/ OP-TIONAL	POSSIBLE VALUES	STANDARD OR DE-FAULT VALUE
Setup of a Report	Report Type	T2S Actor	T2S Actor	Mandatory	Statement of Holdings	N/A
					Statement of Transactions	
					Statement of Pending Instructions	
					Statement of Settlement Allegements	
					Statement of Accounts	
					~~Statement of Static Data for Party~~	
					~~Statement of Static Data for Securities~~	
					~~Statement of Static Data for Securities Accounts~~	
					~~Statement of Static Data for T2S Dedi-cated Cash Accounts~~	
					Current Settlement Day Cash Information Report	
					Following Settlement Day Cash Forecast Report	
					Statement of executed Amendment In-structions for Intra-Balance Movements	
					Statement of executed Amendment In-structions for Intra-Position Movements and Settlement Instructions	

					Statement of executed Cancellation Instructions for Intra-Balance Movements	
					Statement of executed Cancellation Instructions for Intra-Position Movements and Settlement Instructions	
					Statement of pending Amendment Instructions for Intra-Balance Movements	
					Statement of pending Amendment Instructions for Intra-Position Movements and Settlement Instructions	
					Statement of pending Cancellation Instructions for Intra-Balance Movements	
					Statement of pending Cancellation Instructions for Intra-Position Movements and Settlement Instructions	
					Statement of pending Intra-Balance Movements	
					Statement of pending Intra-Position Movements	
					Statement of settled Intra-Balance Movements	
					Statement of settled Intra-Position Movements	
Setup of a Report	Concerned Party	T2S Actor	T2S Actor	Mandatory	N/A	N/A

Setup of a Report	System Entity Wide Reporting Flag [6]	T2S Actor	T2S Actor	Mandatory	Yes, No	N/A
Setup of a Report	Moment of Data Extraction	T2S Actor	T2S Actor	Mandatory	Time Event, Business Event	N/A
Setup of a Report	Reporting Period	T2S Actor	T2S Actor	Mandatory	Complete Report, Delta Report	N/A
Setup of a Report	Possible Recipient of a Report	T2S Actor	T2S Actor	Mandatory	N/A	N/A
Setup of a Report	Communication Channel	T2S Actor	T2S Actor	Mandatory	Push Mode, Pull Mode	N/A
Setup of a Report	Valid From	T2S Actor	T2S Actor	Mandatory	ISO-Date	N/A
Setup of a Report	Valid To [7]	T2S Actor	T2S Actor	Optional	ISO-Date	N/A

Statements of Static Data for Securities, for Party, for Securities Account and for T2S Dedicated Cash Account (four reports)

This report is available in complete version only and exists in different types, depending on the reported data: Statement of Static Data for Securities, for Party, for Securities Account and for T2S Dedicated Cash Account. It contains information about all changes of static data that are assigned to a dedicated party according to the hierarchical party model.

---

6   This flag can only be set to "Yes" for concerned parties that are eligible for System Entity Wide Reports, i.e. CSDs and CBs.

7   The field „Valid To" is the only field that can be amended **after** the report configuration has been stored.

1.6.4.4.3 Query management process

TABLE 4 - AVAILABILITY OF QUERIES IN A2A AND U2A MODE

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Settlement Instruction Query	x	x
Settlement Instruction Current Status Query	x	x
Settlement Instruction Status Audit Trail Query	x	x
Settlement Instruction Audit Trail Query	x	x
Settlement Instruction Matched and Accepted Status Query	x	
Securities Account Position (History) Query	x	x
T2S Dedicated Cash Account Balance Query	x	x
T2S Dedicated Cash Account Posting Query	x	x
Immediate Liquidity Transfer Order List Query	x	x
Immediate Liquidity Transfer Order Detail Query	x	x
Outstanding Auto-Collateralisation Credit Query	x	x
T2S Overall Liquidity Query	x	x
Cash Forecast Query	x	x
~~Limit Query~~	~~x~~	~~x~~
Limit Utilisation Journal Query	x	x

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Limit Utilisation Query	x	x
Links Preventing Settlement Query	x	
Total Collateral Value per T2S Dedicated Cash Account Query	x	x
Collateral Value per T2S Dedicated Cash Account Query	x	x
Collateral Value of a Security Query	x	x
Data Changes Details Query	x	
Data Changes List Query	x	
~~Static Data Audit Trail / Revision Query~~	x	x
~~Queued Static Data Changes Query~~	x	
~~Securities Reference Data Query~~	x	x
~~ISIN List Query~~	x	x
~~Securities Deviating Nominal Query~~	x	x
~~Securities CSD Link Query~~	x	x
~~Party Reference Data Query~~	x	x
~~Party List Query~~	x	x
~~Restricted Party Query~~	x	x
~~Securities Account Reference Data Query~~	x	x

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Securities Account List Query	x	x
T2S Dedicated Cash Account Reference Data Query	x	x
Cash Account List Query	x	x
Liquidity Transfer Order List Query	x	x
Liquidity Transfer Order Detail Query	x	x
Total Amount of Standing and Predefined Liquidity Transfer Orders Query	x	x
Liquidity Transfer Order Link Set Query	x	x
Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query	x	x
T2S Calendar Query	x	x
T2S Diary Query	x	x
Current Status of the T2S settlement day	x	x
System Entity Query	x	
Attribute Domain Details Query	x	
Attribute Domain List Query	x	
Attribute Reference Details Query	x	
Attribute Reference List Query	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Privilege Query	x	
Role List Query	x	
T2S System User Query (T2S Actor Query)	x	
Market-specific Restriction List Query	x	
T2S BIC Query	x	
Report Configuration List Query	x	
Report Configuration Details Query	x	
Report Details Query	x	x
Cumulative Billing Data Query	x	x
Itemised Billing Data Query	x	x
Amendment Instruction Query for Intra-Balance Movements	x	x
Amendment Instruction Query for Intra-Position Movements and Settlement Instructions	x	x
Cancellation Instruction Query for Intra-Balance Movements	x	x
Cancellation Instruction Query for Intra-Position Movements and Settlement Instructions	x	x

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Intra-Balance Movements Query	x	x
Intra-Position Movements Query	x	x
Access Rights Query	x	
Allegement Query	x	
Auto-collateralisation Eligibility Link List Query	x	
Broadcast Query	x	
Certificate Query	x	
Close Link List Query	x	
Closing Day Query	x	
CMB Details Query	x	
CMB List Query	x	
CMB Securities Account Links List Query	x	
CoSD Rule List Query	x	
CoSD Rule Set List Query	x	
Country Query	x	
CSD Account Link Query	x	
Cumulative Billing Data List Query	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Currency Query	x	
Default Event Schedule Details Query	x	
Eligible Counterpart CSD Details Query	x	
Eligible Counterpart CSD List Query	x	
Event Type Details Query	x	
Event Type List Query	x	
External RTGS Account Details Query	x	
External RTGS Account List Query	x	
Granted Object Privileges List Query	x	
Granted Roles List Query	x	
Granted System Privileges List Query	x	
Inbound Files Details Query	x	
Inbound Files List Query	x	
Inbound Message Details Query	x	
Inbound Message List Query	x	
Intra-Balance Movement Query for possible restore actions	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Intra-Position Movement Query for possible restore actions	x	
Itemised Billing Data List Query	x	
Maintenance Instructions for Intra-Balance Movements Query	x	
Maintenance Instructions for Intra-Position Movements Query	x	
~~Market-Specific Attribute Detail Query~~	x	
~~Market-Specific Attribute List Query~~	x	
~~Market-Specific Restriction Type Rule Detail Query~~	x	
~~Market-Specific Restriction Type Rule Parameter Detail Query~~	x	
~~Market-Specific Restriction Type Rule Set List Query~~	x	
~~Message Subscription Rule List Query~~	x	
~~Message Subscription Rule Set Details Query~~	x	
~~Message Subscription Rule Set List Query~~	x	
~~Network Service List Query~~	x	
Operating Day Types Detail Query	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
Operating Day Types List Query	x	
Outbound Files Details Query	x	
Outbound Files List Query	x	
Outbound Message Details Query	x	
Outbound Message List Query	x	
Partial Settlement Threshold Query	x	
Report List Query	x	
Routing List Query	x	
Secured Group Details Query	x	
Secured Group List Query	x	
Securities Position Detailed Restriction Detail Query	x	
Securities Posting Query	x	
Securities Valuation List Query	x	
Service Item Details Query	x	
Service Item List Query	x	
Settlement Instruction Query for possible restore actions	x	
T2S Dedicated Cash Account Balance Detailed Restrictions Query	x	

QUERY TYPE	INITIATION VIA GUI (U2A MODE)	INITIATION VIA XML MESSAGES (A2A MODE)
T2S System User Link Query	x	
Technical Addresses Network Services Link Details Query	x	
Tolerance Amount Query	x	
Transactional Data Audit Trail List Query	x	
Cash Discount Penalty Rate Query	x	
Daily Price Query	x	
Euro Foreign Exchange Reference Rate Query	x	
Monthly Net Penalty Amount Query	x	
Penalty Details Query	x	
Penalty List Query	x	
Securities Penalty Rate Query	x	
Securities Subject to Cash Penalties Query	x	
SME Growth Market	x	

2 Dialogue between T2S and T2S Actors

2.2.2.2 Sender Authentication and Decryption

I The technical sender is defined in T2S as "Party Technical Adress" which allows an individual or application to initiate the communication to T2S (See section User). The business sending user is linked to the sending party of the communication. In the T2S application, when interacting with T2S in A2A mode, the T2S Actor includes both the certificate DN and the system user reference for individual messages in the business application header (See section BusinessApplicationHeaderV01 (head.001.001.01)) or for multi-messages in the business file header (See section BusinessFileHeaderV01 (head.002.001.01)). On the basis of these two pieces of information, the T2S application is able to authenticate the business sending user, i.e. to query settlement data and to identify one system user. The business sending user authentication process performed by the T2S application on the basis of the system user reference which refers to the check that the T2S Actor creating the business payload is authorised to submit this business payload (e.g. a settlement instruction, a query, a static data update) for processing in T2S.

2.18.3 Inbound and outbound messages

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Settlement Instruction Query	SecuritiesSettlementTransactionQuery [▸ **Error! Bookmark not defined.**]	semt.026.001.01	SecuritiesStatusOrStatementQueryStatusAdvice [▸ **Error! Bookmark not defined.**]	sese.022.001.05	SecuritiesSettlementTransactionQueryResponse [▸ **Error! Bookmark not defined.**] /"Settlement Instruction Query Response" [▸ **Error! Bookmark not defined.**]	semt.027.001.01
Settlement Instruction Current Status Query	SecuritiesSettlementTransactionQuery [▸ **Error! Bookmark not defined.**]	semt.026.001.01	SecuritiesStatusOrStatementQuerySta-	sese.022.001.05	SecuritiesSettlementTransactionQueryResponse [▸ **Error! Bookmark not**	semt.027.001.01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			tusAdvice [▹ **Error! Bookmark not defined.**]		defined.] /"Settlement Instruction Current Status Query Response" [▹ **Error! Bookmark not defined.**]	
Settlement Instruction Status Audit Trail Query	SecuritiesSettlementTransactionQuery [▹ **Error! Bookmark not defined.**]	semt.026.001.01	SecuritiesStatusOrStatementQueryStatusAdvice [▹ **Error! Bookmark not defined.**]	sese.022.001.05	SecuritiesSettlementTransactionQueryResponse [▹ **Error! Bookmark not defined.**] /" Settlement Instruction Status Audit Trail Query Response" [▹ **Error! Bookmark not defined.**]	semt.027.001.01
Settlement Instruction Audit Trail Query	SecuritiesTransactionStatusQuery [▹ **Error! Bookmark not defined.**]	sese.021.001.05	SecuritiesStatusOrStatementQueryStatusAdvice [▹ **Error! Bookmark not defined.**]	sese.022.001.05	SecuritiesSettlementTransactionAuditTrailReport [▹ **Error! Bookmark not defined.**]	semt.022.001.04
Securities Account Position (History) Query	SecuritiesAccountPositionQuery [▹ **Error! Bookmark not defined.**]	semt.025.001.01	SecuritiesStatusOrStatementQueryStatusAdvice [▹ **Error! Bookmark not defined.**]	sese.022.001.05	SecuritiesAccountPositionResponse [▹ **Error! Bookmark not defined.**]	semt.040.001.01
T2S Dedicated Cash Account Balance Query	GetAccount [▹ **Error! Bookmark not**	camt.003.001.07	ReturnAccount [▹ **Error! Bookmark not**	camt.004.001.08	ReturnAccount [▹ **Error! Bookmark not**	camt.004.001.08

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
	Bookmark not defined.]		defined.] / "T2S Dedicated Cash Account Balance query response" [▶ **Error! Bookmark not defined.**]		defined.] / "T2S Dedicated Cash Account Balance query response" [▶ **Error! Bookmark not defined.**]	
T2S Dedicated Cash Account Posting Query	GetTransaction [▶ **Error! Bookmark not defined.**]	camt.005.0 01.08	ReturnTransaction [▶ **Error! Bookmark not defined.**] / "T2S Dedicated Cash Account Posting Query Response" [▶ **Error! Bookmark not defined.**]	camt.006.001 .08	ReturnTransaction [▶ **Error! Bookmark not defined.**] / "T2S Dedicated Cash Account Posting Query Response" [▶ **Error! Bookmark not defined.**]	camt.006.001 .08
Immediate Liquidity Transfer Order List Query	GetTransaction [▶ **Error! Bookmark not defined.**]	camt.005.0 01. 08	ReturnTransaction [▶ **Error! Bookmark not defined.**] / "Im-mediate Liquidity Transfer Order List Query Re-sponse" [▶ **Error! Bookmark not defined.**]	camt.006.001 .08	ReturnTransaction [▶ **Error! Bookmark not defined.**] / "Im-mediate Liquidity Transfer Order List Query Re-sponse" [▶ **Error! Bookmark not defined.**]	camt.006.001 .08
Immediate Liquidity Transfer Order Detail Query	GetTransaction [▶ **Error! Bookmark not defined.**]	camt.005.0 01. 08	ReturnTransaction [▶ **Error! Bookmark not defined.**] / "Im-mediate Liquidity Transfer Order	camt.006.001 .08	ReturnTransaction [▶ **Error! Bookmark not defined.**] / "Im-mediate Liquidity Transfer Order	camt.006.001 .08

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			Detail Query Response" [▸ **Error! Bookmark not defined.**]		Detail Query Response" [▸ **Error! Bookmark not defined.**]	
Outstanding Auto-Collateralisation Credit Query	GetAccount [▸ **Error! Bookmark not defined.**]	camt.003.0 01.07	ReturnAccount [▸ **Error! Bookmark not defined.**] / "Outstanding Auto Collateralisation Credit query response" [▸ **Error! Bookmark not defined.**]	camt.004.001 .08	ReturnAccount [▸ **Error! Bookmark not defined.**] / "Outstanding Auto Collateralisation Credit query response" [▸ **Error! Bookmark not defined.**]	camt.004.001 .08
T2S Overall Liquidity Query	GetAccount [▸ **Error! Bookmark not defined.**]	camt.003.0 01.07	ReturnAccount [▸ **Error! Bookmark not defined.**] / "T2S Overall Liquidity query response" [▸ **Error! Bookmark not defined.**]	camt.004.001 .08	ReturnAccount [▸ **Error! Bookmark not defined.**] / "T2S Overall Liquidity query response" [▸ **Error! Bookmark not defined.**]	camt.004.001 .08
Cash Forecast Query	GetAccount [▸ **Error! Bookmark not defined.**]	camt.003.0 01.07	ReturnAccount [▸ **Error! Bookmark not defined.**] / "Cash Forecast query response" [▸ **Error! Bookmark not defined.**]	camt.004.001 .08	ReturnAccount [▸ **Error! Bookmark not defined.**] / "Cash Forecast query response" [▸ **Error! Bookmark not defined.**]	camt.004.001 .08
~~Limit Query~~	~~GetLimit~~ [▸ ~~**Error! Bookmark not defined.**~~]	~~camt.009.0 01.07~~	~~ReturnLimit~~ [▸ ~~**Error! Bookmark not defined.**~~] /	~~camt.010.001 .08~~	~~ReturnLimit~~ [▸ ~~**Error! Bookmark not defined.**~~] /	~~camt.010.001 .08~~

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			~~"Limit Query Response"~~ [▶ **~~Error! Bookmark not defined.~~**]		~~"Limit Query Response"~~ [▶ **~~Error! Bookmark not defined.~~**]	
Limit Utilisation Journal Query	LimitUtilisation-JournalQuery [▶ **Error! Bookmark not defined.**]	camt.064.001.01	LimitUtilisation-JournalReport [▶ **Error! Bookmark not defined.**]	camt.065.001.01	LimitUtilisation-JournalReport [▶ **Error! Bookmark not defined.**]	camt.065.001.01
Limit Utilisation Query	GetLimit [▶ **Error! Bookmark not defined.**]	camt.009.001.07	ReturnLimit [▶ **Error! Bookmark not defined.**] / "Limit Utilisation Query Response" [▶ **Error! Bookmark not defined.**]	camt.010.001. 08	ReturnLimit [▶ **Error! Bookmark not defined.**] / "Limit Utilisation Query Response" [▶ **Error! Bookmark not defined.**]	camt.010.001. 08
Total collateral value per T2S Dedicated Cash Account query	CollateralValueQuery [▶ **Error! Bookmark not defined.**]	colr.001.001.01	CollateralValueReport [▶ **Error! Bookmark not defined.**] / "Total collateral value per T2S Dedicated Cash Account query response" [▶ **Error! Bookmark not defined.**]	colr.002.001.01	CollateralValueReport [▶ **Error! Bookmark not defined.**] / "Total collateral value per T2S Dedicated Cash Account query response" [▶ **Error! Bookmark not defined.**]	colr.002.001.01
Collateral Value per T2S Dedicated Cash Account query	CollateralValueQuery [▶ **Error! Bookmark not defined.**]	colr.001.001.01	CollateralValueReport [▶ **Error! Bookmark not defined.**] / "Collateral Value per T2S Dedicated	colr.002.001.01	CollateralValueReport [▶ **Error! Bookmark not defined.**] / "Collateral Value per T2S Dedicated	colr.002.001.01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			Cash Account query response" [▷ **Error! Bookmark not defined.**]		Cash Account query response" [▷ **Error! Bookmark not defined.**]	
Collateral value of a security query	CollateralValueQuery [▷ **Error! Bookmark not defined.**]	colr.001.00 1.01	CollateralValueReport [▷ **Error! Bookmark not defined.**] / "Collateral Value of a Security query response" [▷ **Error! Bookmark not defined.**]	colr.002.001. 01	CollateralValueReport [▷ **Error! Bookmark not defined.**] / "Collateral Value of a Security query response" [▷ **Error! Bookmark not defined.**]	colr.002.001. 01
Static Data Audit Trail Query for Party Data	PartyAuditTrailQuery [▷ **Error! Bookmark not defined.**]	reda.042.00 1.01	PartyAuditTrailReport [▷ **Error! Bookmark not defined.**]	reda.043.001 .01	PartyAuditTrailReport [▷ **Error! Bookmark not defined.**]	reda.043.001 .01
Static Data Audit Trail Query for Securities Account Data	SecuritiesAccountAuditTrailQuery [▷ **Error! Bookmark not defined.**]	reda.036.00 1.01	SecuritiesAccountAuditTrailReport [▷ **Error! Bookmark not defined.**]	reda.037.001 .01	SecuritiesAccountAuditTrailReport [▷ **Error! Bookmark not defined.**]	reda.037.001 .01
Static Data Audit Trail Query for Securities Data	SecuritiesAuditTrailQuery [▷ **Error! Bookmark not defined.**]	reda.033.00 1.01	SecuritiesAuditTrailReport [▷ **Error! Bookmark not defined.**]	reda.034.001 .01	SecuritiesAuditTrailReport [▷ **Error! Bookmark not defined.**]	reda.034.001 .01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Static Data Audit Trail Query for T2S Dedicated Cash Account Data	CashAccountAuditTrailQuery [Error! Bookmark not defined.]	reda.039.001.01	CashAccountAuditTrailReport [Error! Bookmark not defined.]	reda.040.001.01	CashAccountAuditTrailReport [Error! Bookmark not defined.]	reda.040.001.01
Securities Reference Data Query	SecurityQuery [Error! Bookmark not defined.]	reda.010.001.01	SecurityReport [Error! Bookmark not defined.] / "Securities Reference Data Response" [Error! Bookmark not defined.]	reda.012.001.01	SecurityReport [Error! Bookmark not defined.] / "Securities Reference Data Response" [Error! Bookmark not defined.]	reda.012.001.01
ISIN List Query	SecurityQuery [Error! Bookmark not defined.]	reda.010.001.01	SecurityReport [Error! Bookmark not defined.] / "ISIN List Response" [Error! Bookmark not defined.]	reda.012.001.01	SecurityReport [Error! Bookmark not defined.] / "ISIN List Response" [Error! Bookmark not defined.]	reda.012.001.01
Securities Deviating Nominal Query	SecurityQuery [Error! Bookmark not defined.]	reda.010.001.01	SecurityReport [Error! Bookmark not defined.] / "Securities Deviating Nominal Response" [Error! Bookmark not defined.]	reda.012.001.01	SecurityReport [Error! Bookmark not defined.] / "Securities Deviating Nominal Response" [Error! Bookmark not defined.]	reda.012.001.01
Securities CSD Link Query	SecurityQuery [Error!	reda.010.001.01	SecurityReport [Error!	reda.012.001.01	SecurityReport [Error!	reda.012.001.01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
	Bookmark not defined.]		**Bookmark not defined.**] / "Securities CSD Link Response" [**Error! Bookmark not defined.**]		**Bookmark not defined.**] / "Securities CSD Link Response" [**Error! Bookmark not defined.**]	
Party Reference Data Query	PartyQuery [**Error! Bookmark not defined.**]	reda.015.001.01	PartyReport [**Error! Bookmark not defined.**] / "Party Reference Data Response" [**Error! Bookmark not defined.**]	reda.017.001.01	PartyReport [**Error! Bookmark not defined.**] / "Party Reference Data Response" [**Error! Bookmark not defined.**]	reda.017.001.01
Party List Data Query	PartyQuery [**Error! Bookmark not defined.**]	reda.015.001.01	PartyReport [**Error! Bookmark not defined.**] / "Party List Response" [**Error! Bookmark not defined.**]	reda.017.001.01	PartyReport [**Error! Bookmark not defined.**] / "Party List Response" [**Error! Bookmark not defined.**]	reda.017.001.01
Restricted Party Query	PartyQuery [**Error! Bookmark not defined.**]	reda.015.001.01	PartyReport [**Error! Bookmark not defined.**] / "Restricted Party Response" [**Error! Bookmark not defined.**]	reda.017.001.01	PartyReport [**Error! Bookmark not defined.**] / "Restricted Party Response" [**Error! Bookmark not defined.**]	reda.017.001.01
Securities Account Reference Data Query	SecuritiesAccountQuery [**Error! Bookmark not defined.**]	reda.019.001.01	SecuritiesAccountReport [**Error! Bookmark not defined.**] / "Securities Account	reda.021.001.01	SecuritiesAccountReport [**Error! Bookmark not defined.**] / "Securities Account	reda.021.001.01

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
			Reference Data response" [Error! Bookmark not defined.]		Reference Data response" [Error! Bookmark not defined.]	
Securities Account List Query	SecuritiesAccountQuery [Error! Bookmark not defined.]	reda.019.001.01	SecuritiesAccountReport [Error! Bookmark not defined.] "Securities Account List response" [Error! Bookmark not defined.]	reda.021.001.01	SecuritiesAccountReport [Error! Bookmark not defined.] "Securities Account List response" [Error! Bookmark not defined.]	reda.021.001.01
T2S Dedicated Cash Account Reference Data Query	AccountQueryList [Error! Bookmark not defined.]	acmt.025.001.02	AccountListReport [Error! Bookmark not defined.] / "T2S Dedicated Cash Account Reference Data Query Response" [Error! Bookmark not defined.]	acmt.026.001.02	AccountListReport [Error! Bookmark not defined.] / "T2S Dedicated Cash Account Reference Data Query Response" [Error! Bookmark not defined.]	acmt.026.001.02
Cash Account List Query	AccountQueryList [Error! Bookmark not defined.]	acmt.025.001.02	AccountListReport [Error! Bookmark not defined.] / "Cash Account List Query Response" [Error! Bookmark not defined.]	acmt.026.001.02	AccountListReport [Error! Bookmark not defined.] / "Cash Account List Query Response" [Error! Bookmark not defined.]	acmt.026.001.02

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Liquidity Transfer Order List Query	GetStandingOrder [Error! Bookmark not defined.]	camt.069.0 01.03	ReturnStandingOrder [Error! Bookmark not defined.] / "Liquidity Transfer Order List Query Response" [Error! Bookmark not defined.]	camt.070.001 .04	ReturnStandingOrder [Error! Bookmark not defined.] / "Liquidity Transfer Order List Query Response" [Error! Bookmark not defined.]	camt.070.001 .04
Liquidity Transfer Order Detail Query	GetStandingOrder [Error! Bookmark not defined.]	camt.069.0 01.03	ReturnStandingOrder [Error! Bookmark not defined.] / "Liquidity Transfer Order Detail Query Response" [Error! Bookmark not defined.]	camt.070.001 .04	ReturnStandingOrder [Error! Bookmark not defined.] / "Liquidity Transfer Order Detail Query Response" [Error! Bookmark not defined.]	camt.070.001 .04
Total Amount of Predefined and Standing Liquidity Transfer Orders Query	GetStandingOrder [Error! Bookmark not defined.]	camt.069.0 01.03	ReturnStandingOrder [Error! Bookmark not defined.] / "Total Amount of Predefined and Standing Liquidity Transfer Orders Query Response" [Error! Bookmark not defined.]	camt.070.001 .04	ReturnStandingOrder [Error! Bookmark not defined.] / "Total Amount of Predefined and Standing Liquidity Transfer Orders Query Response" [Error! Bookmark not defined.]	camt.070.001 .04

QUERY TYPE	INPUT		OUTPUT			
	QUERY MESSAGE		QUERY RESPONSE MESSAGE FOR OPERATIONAL ERROR		QUERY RESPONSE MESSAGE FOR BUSINESS DATA	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Liquidity Transfer Order Link Set Query	GetStandingOrder [►Error! Bookmark not defined.]	camt.069.001.03	ReturnStandingOrder [►Error! Bookmark not defined.] / "Liquidity Transfer Order Link Set Query Response" [►Error! Bookmark not defined.]	camt.070.001.04	ReturnStandingOrder [►Error! Bookmark not defined.] / "Liquidity Transfer Order Link Set Query Response" [►Error! Bookmark not defined.]	camt.070.001.04

2.19.3 Outbound messages

REPORT TYPE	ISO20022 MESSAGE	ISO CODE
Current Settlement Day Cash Information Report	BankToCustomerAccountReport [►Error! Bookmark not defined.] / "Current Settlement Day Cash Information Report" [►Error! Bookmark not defined.]	camt.052.001.08
Following Settlement Day Cash Forecast Report	BankToCustomerAccountReport [►Error! Bookmark not defined.] / "Following Settlement Day Cash Forecast Report" [►Error! Bookmark not defined.]	camt.052.001.08
Daily Penalty List	Securities Transaction Penalties Report / Daily Penalty List	semt.044.001.01
List of Modified Penalties	Securities Transaction Penalties Report / List of Modified Penalties	semt.044.001.01
Monthly Aggregated Amounts	Securities Transaction Penalties Report / Monthly Aggregated Amounts	semt.044.001.01

REPORT TYPE	ISO20022 MESSAGE	ISO CODE
Statement of Settlement Allegements (Complete/Delta)	SecuritiesSettlementTransactionAllegementReport [▷ **Error! Bookmark not defined.**]	semt.019.001.08
Statement of Pending Instructions (Complete /Delta)	SecuritiesTransactionPendingReport [▷ **Error! Bookmark not defined.**]	semt.018.001.10
Statement of Holdings (Complete /Delta)	SecuritiesBalanceCustodyReport [▷ **Error! Bookmark not defined.**]	semt.002.001.10
Statement of Transactions (Complete /Delta)	SecuritiesTransactionPostingReport [▷ **Error! Bookmark not defined.**]	semt.017.001.09
~~Statement of Static Data for Party~~	~~PartyActivityAdvice~~ [▷ **~~Error! Bookmark not defined.~~**]	~~reda.041.001.01~~
~~Statement of Static Data for Securities~~	~~SecurityActivityAdvice~~ [▷ **~~Error! Bookmark not defined.~~**]	~~reda.009.001.01~~
~~Statement of Static Data for Securities Accounts~~	~~SecuritiesAccountActivityAdvice~~ [▷ **~~Error! Bookmark not defined.~~**]	~~reda.035.001.01~~
~~Statement of Static Data for T2S Dedicated Cash Accounts~~	~~CashAccountActivityAdvice~~ [▷ **~~Error! Bookmark not defined.~~**]	~~reda.038.001.01~~

1

2.21 Maintain <u>Reference</u>~~Static~~ Data Object

2.21.1 Introduction

This generic use case <u>is carried out in the CRDM component and</u> covers all the situations where a T2S Actor

wants to perform a <u>Reference</u>~~Static~~ Data Maintenance processes on any ~~SD~~<u>Reference Data</u> object, including:

ı Create operations;

ı Update operations;

ı Delete operations.

All the T2S Actors' users granted with the appropriate privileges (see section <u>Access rights</u> [▷ 4]) are poten-

tially involved in this use case.

2.21.2 Activity Diagram

The following diagram details all the processing steps of the Maintain ~~SD~~<u>Reference Data</u> Use Case:

T2S Actor	T2S

SD Maintenance Request

Communication Processing
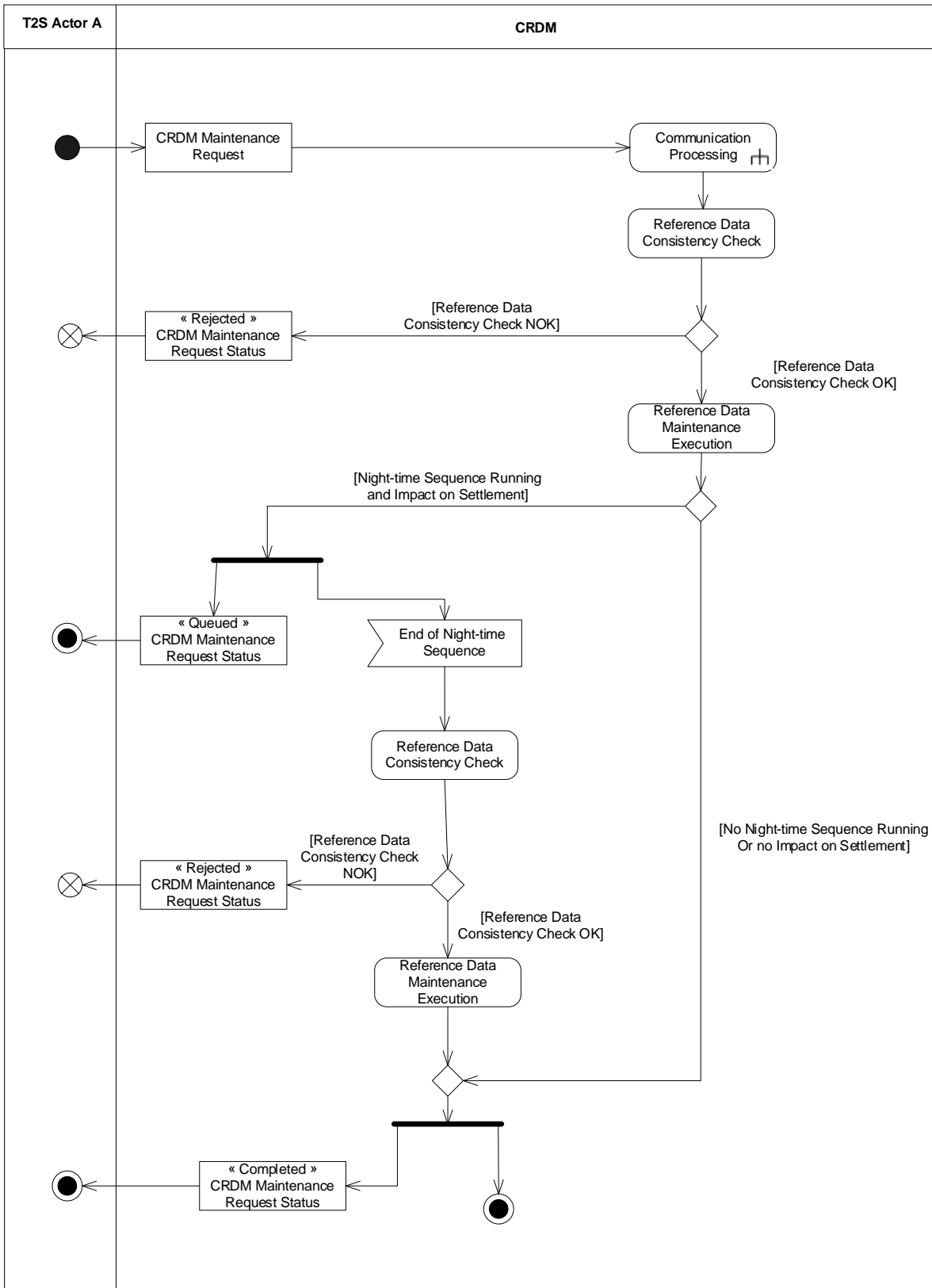
Static Data Consistency Check

[Static Data Consistency Check NOK]

"Rejected" SD Maintenance Request Status

[Static Data Consistency Check OK]

Static Data Maintenance Execution

[Night-time Sequence Running and Impact on Settlement]

[No Night-time Sequence Running Or no Impact on Settlement]

"Queued" SD Maintenance Request Status

Sequence

Static Data Consistency Check

[Static Data Consistency Check NOK]

"Rejected" SD Maintenance Request Status

[Static Data Consistency Check OK]

Static Data Maintenance Execution

"Completed" SD Maintenance Request Status

1
2
3
4
5

T2S Actor A	CRDM

CRDM Maintenance Request

Communication Processing

Reference Data Consistency Check

[Reference Data Consistency Check NOK]

« Rejected » CRDM Maintenance Request Status

[Reference Data Consistency Check OK]

Reference Data Maintenance Execution

[Night-time Sequence Running and Impact on Settlement]

« Queued » CRDM Maintenance Request Status

End of Night-time Sequence

Reference Data Consistency Check

[Reference Data Consistency Check NOK]

« Rejected » CRDM Maintenance Request Status

[Reference Data Consistency Check OK]

Reference Data Maintenance Execution

[No Night-time Sequence Running Or no Impact on Settlement]

« Completed » CRDM Maintenance Request Status

1

2.22 Restrict Reference~~Static~~ Data Object

2.22.1 Introduction

This generic use case is carried out in the CRDM component and covers all the situations where a T2S Actor wants to perform a Reference~~Static~~ Data Restriction process on a specific ~~SD~~Reference Data object:

l Party restriction;

l Securities restriction;

l Securities Account restriction;

l T2S Dedicated Cash Account restriction;

l Earmarking at Securities Account level.

2.22.2 Activity Diagram

The following diagram details all the processing steps of the Restrict ~~SD~~Reference Data Use Case:
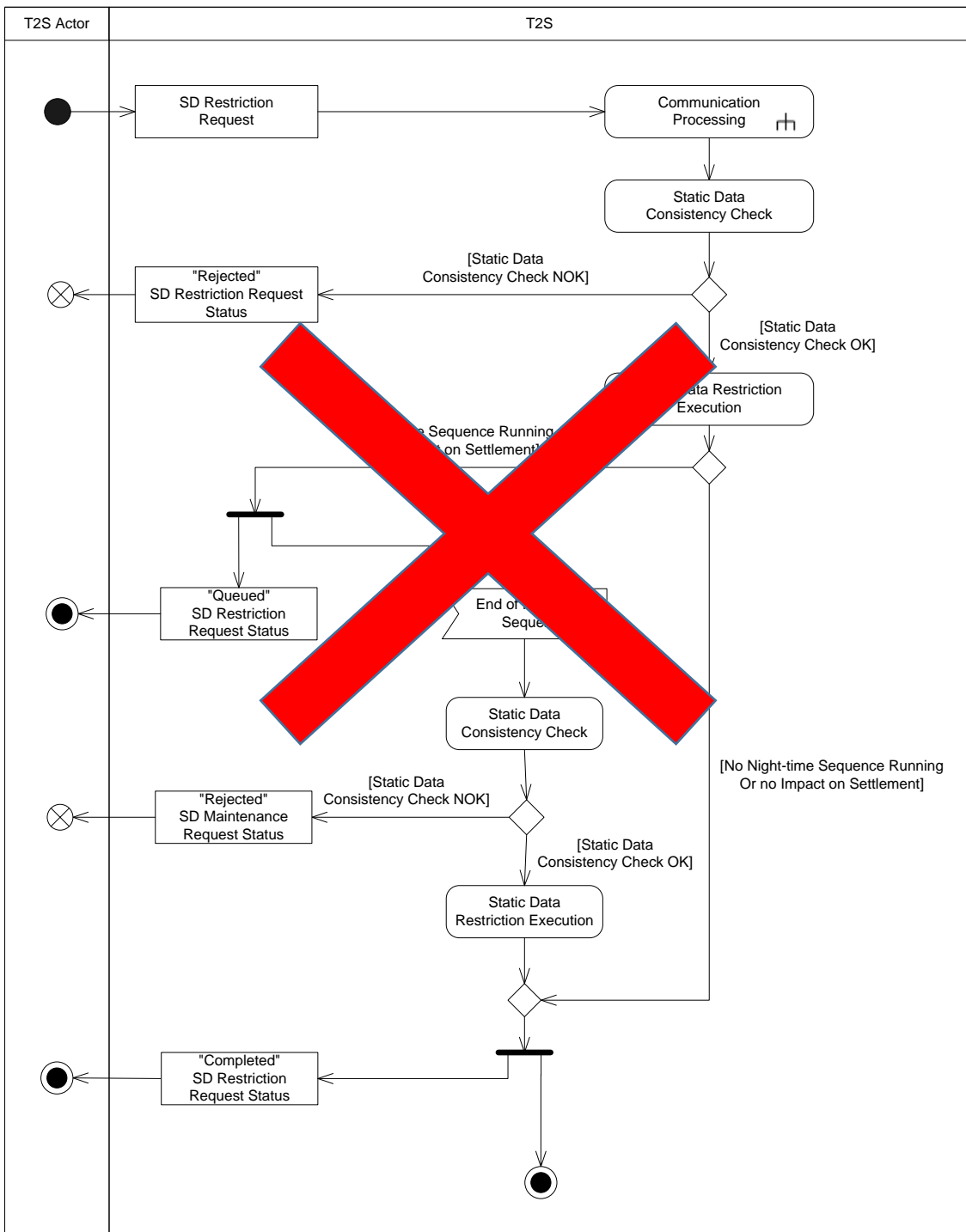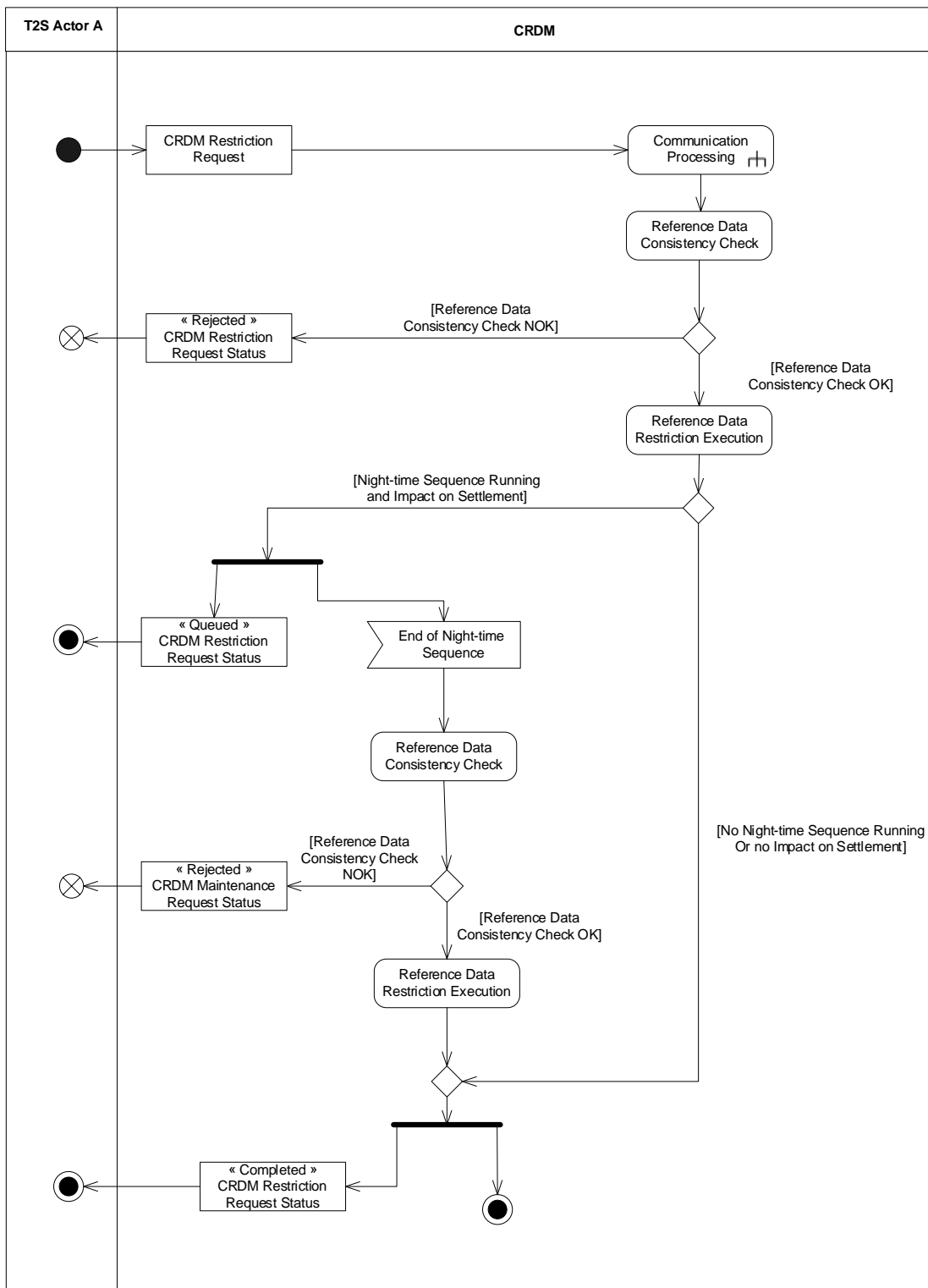
This table allows mapping between the generic message names used on the activity diagram and the actual names of the inbound and outbound messages.

1

SDCRDM OBJECT	SDCRDM RESTRICTION REQUEST		SDCRDM RESTRICTION OR MAINTENANCE REQUEST STATUS/ "REJECTED"		SDCRDM RESTRICTION REQUEST STATUS/ "QUEUED"		SDCRDM RESTRICTION REQUEST STATUS/ "COMPLETED"	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
T2S Dedicated Cash Account	AccountExcludedMandateMaintenanceRequest [▷ **Error! Bookmark not defined.**]	acmt.015.001.02	AccountRequestRejection [▷ **Error! Bookmark not defined.**]	acmt.011.001.02	AccountRequestAcknowledgement [▷ **Error! Bookmark not defined.**] / "Queued" [▷ **Error! Bookmark not defined.**]	acmt.010.001.02	AccountRequestAcknowledgement [▷ **Error! Bookmark not defined.**] / "Completed" [▷ **Error! Bookmark not defined.**]	acmt.010.001.02

SDCRDM OBJECT	SDCRDM RESTRICTION REQUEST		SDCRDM RESTRICTION OR MAINTENANCE REQUEST STATUS/ "REJECTED"		SDCRDM RESTRICTION REQUEST STATUS/ "QUEUED"		SDCRDM RESTRICTION REQUEST STATUS/ "COMPLETED"	
	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Party	PartyModificationRequest [▷ **Error! Bookmark not defined.**]	reda.022.001.01	PartyStatusAdvice [▷ **Error! Bookmark not defined.**] / "Rejected" [▷ **Error! Bookmark not defined.**]	reda.016.001.01	PartyStatusAdvice [▷ **Error! Bookmark not defined.**] / "Queued" [▷ **Error! Bookmark not defined.**]	reda.016.001.01	PartyStatusAdvice [▷ **Error! Bookmark not defined.**] / "Completed" [▷ **Error! Bookmark not defined.**]	reda.016.001.01
Securities	SecurityMaintenanceRequest [▷ **Error! Bookmark not defined.**]	reda.007.001.01	SecurityMaintenanceStatusAdvice [▷ **Error! Bookmark not defined.**] / "Rejected" [▷ **Error! Bookmark not defined.**]	reda.029.001.01	SecurityMaintenanceStatusAdvice [▷ **Error! Bookmark not defined.**] / "Queued" [▷ **Error! Bookmark not defined.**]	reda.029.001.01	SecurityMaintenanceStatusAdvice [▷ **Error! Bookmark not defined.**] / "Completed" [▷ **Error! Bookmark not defined.**]	reda.029.001.01
Securities Account	SecuritiesAccountModificationRequest [▷ **Error! Bookmark not defined.**]	reda.023.001.01	SecuritiesAccountStatusAdvice [▷ **Error! Bookmark not defined.**] / "Rejected"	reda.020.001.01	SecuritiesAccountStatusAdvice [▷ **Error! Bookmark not defined.**] /	reda.020.001.01	SecuritiesAccountStatusAdvice [▷ **Error! Bookmark not defined.**] / "Completed"	reda.020.001.01

~~SD~~CRDM OB-JECT	~~SD~~CRDM RE-STRICTION REQUEST		~~SD~~CRDM RESTRICTION OR MAINTENANCE RE-QUEST STATUS/ "RE-JECTED"		~~SD~~CRDM RESTRICTION REQUEST STATUS/ "QUEUED"		~~SD~~CRDM RESTRICTION REQUEST STATUS/ "COMPLETED"	
	ISO MES-SAGE	ISO CODE	ISO MES-SAGE/ MES-SAGE USAGE	ISO CODE	ISO MES-SAGE/MES-SAGE US-AGE	ISO CODE	ISO MES-SAGE/ MES-SAGE USAGE	ISO CODE
			[▸ **Error! Bookmark not defined.**]		"Queued" [▸ **Error! Bookmark not defined.**]		[▸ **Error! Bookmark not defined.**]	

1
2 **2.24.3. Inbound and outbound messages**
3

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
ReceiptAcknowledgement [▸ **Error! Bookmark not defined.**] / "Validation Result – Resend" [▸ **Error! Bookmark not defined.**]	admi.007.001.01
ReceiptAcknowledgement [▸ **Error! Bookmark not defined.**] / "RejectionResend" [▸ **Error! Bookmark not defined.**]	admi.007.001.01
~~AccountRequestAcknowledgement [▸ Error! Bookmark not defined.] / all usages~~	~~acmt.010.001.02~~
~~AccountRequestRejection [▸ Error! Bookmark not defined.]~~	~~acmt.011.001.02~~
ReturnAccount [▸ **Error! Bookmark not defined.**] / "Information to T2S Actor – Floor Notification" [▸ **Error! Bookmark not defined.**]	camt.004.001.08
ReturnAccount [▸ **Error! Bookmark not defined.**] / "Information to T2S Actor – Ceiling Notification" [▸ **Error! Bookmark not defined.**]	camt.004.001.08
ReturnBusinessDayInformation [▸ **Error! Bookmark not defined.**] / "Status of the T2S Settlement Day Notification" [▸ **Error! Bookmark not defined.**]	camt.019.001.07
Receipt [▸ **Error! Bookmark not defined.**] / all usages except of "RTGS Answer"	camt.025.001.05
LiquidityCreditTransfer [▸ **Error! Bookmark not defined.**] / "Outbound Liquidity Transfer" [▸ **Error! Bookmark not defined.**]	camt.050.001.05
LiquidityDebitTransfer [▸ **Error! Bookmark not defined.**] / "Outbound Liquidity Transfer" [▸ **Error! Bookmark not defined.**]	camt.051.001.05
BankToCustomerAccountReport [▸ **Error! Bookmark not defined.**] / all usages	camt.052.001.08

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
BankToCustomerStatement [▷ **Error! Bookmark not defined.**]	camt.053.001.08
BankToCustomerDebitCreditNotification [▷ **Error! Bookmark not defined.**] / all usages	camt.054.001. 08
IntraBalanceMovementConfirmation [▷ **Error! Bookmark not defined.**] / all usages	camt.068.001.01
IntraBalanceMovementStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	camt.067.001.01
IntraBalanceMovementModificationRequestStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	camt.073.001.01
IntraBalanceMovementCancellationRequestStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	camt.075.001.01
BillingReport [▷ **Error! Bookmark not defined.**] / "Invoice" [▷ **Error! Bookmark not defined.**]	camt.077.001.01
BillingReport [▷ **Error! Bookmark not defined.**] / "Invoice cancellation" [▷ **Error! Bookmark not defined.**]	camt.077.001.01
IntraBalanceMovementModificationReport [▷ **Error! Bookmark not defined.**] / "Statement of executed amendment instructions for Intra-Balance Movements" [▷ **Error! Bookmark not defined.**]	camt.081.001.01
IntraBalanceMovementModificationReport [▷ **Error! Bookmark not defined.**] / "Statement of pending amendment instructions for Intra-Balance Movements" [▷ **Error! Bookmark not defined.**]	camt.081.001.01
IntraBalanceMovementCancellationReport [▷ **Error! Bookmark not defined.**] / "Statement of executed cancellation instructions for Intra-Balance Movements" [▷ **Error! Bookmark not defined.**]	camt.083.001.01
IntraBalanceMovementCancellationReport [▷ **Error! Bookmark not defined.**] / "Statement of pending cancellation instructions for Intra-Balance Movements" [▷ **Error! Bookmark not defined.**]	camt.083.001.01
IntraBalanceMovementPostingReport [▷ **Error! Bookmark not defined.**]	camt.084.001.01
IntraBalanceMovementPendingReport [▷ **Error! Bookmark not defined.**]	camt.085.001.01
SecurityCreationStatusAdvice [**Error! Bookmark not defined.**] / all usages	reda.008.001.01
SecurityActivityAdvice [**Error! Bookmark not defined.**]	reda.009.001.01
PartyStatusAdvice [**Error! Bookmark not defined.**] / all usages	reda.016.001.01
SecuritiesAccountStatusAdvice [**Error! Bookmark not defined.**] / all usages	reda.020.001.01
CollateralDataStatusAdvice [**Error! Bookmark not defined.**] / all usages	reda.028.001.01
SecurityMaintenanceStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	reda.029.001.01

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecurityDeletionStatusAdvice [~~Error! Bookmark not defined.~~] / all usages	~~reda.030.001.01~~
SecuritiesAccountActivityAdvice [~~Error! Bookmark not defined.~~]	~~reda.035.001.01~~
CashAccountActivityAdvice [~~Error! Bookmark not defined.~~]	~~reda.038.001.01~~
PartyActivityAdvice [▷ ~~Error! Bookmark not defined.~~]	~~reda.041.001.01~~
EligibleCounterpartCSDStatusAdvice [~~Error! Bookmark not defined.~~] / all usages	~~reda.044.001.01~~
SecurityCSDLinkStatusAdvice [~~Error! Bookmark not defined.~~] / all usages	~~reda.047.001.01~~
AccountLinkStatusAdvice [~~Error! Bookmark not defined.~~] / all usages	~~reda.051.001.01~~
SecuritiesBalanceCustodyReport [▷ **Error! Bookmark not defined.**]	semt.002.001.10
IntraPositionMovementStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	semt.014.001.06
IntraPositionMovementConfirmation [▷ **Error! Bookmark not defined.**] / all usages	semt.015.001.07
IntraPositionMovementPostingReport [▷ **Error! Bookmark not defined.**]	semt.016.001.07
SecuritiesTransactionPostingReport [▷ **Error! Bookmark not defined.**]	semt.017.001.09
SecuritiesTransactionPendingReport [▷ **Error! Bookmark not defined.**]	semt.018.001.10
SecuritiesSettlementTransactionAllegementReport [▷ **Error! Bookmark not defined.**]	semt.019.001.08
SecuritiesSettlementConditionsModificationRequestReport [▷ **Error! Bookmark not defined.**] / "Statement of pending amendment instructions for Intra-Position Movements and Settlement Instructions" [▷ **Error! Bookmark not defined.**]	semt.031.001.01
SecuritiesSettlementConditionsModificationRequestReport [▷ **Error! Bookmark not defined.**] / "Statement of executed amendment instructions for Intra-Position Movements and Settlement Instructions" [▷ **Error! Bookmark not defined.**]	semt.031.001.01
SecuritiesTransactionCancellationRequestReport [▷ **Error! Bookmark not defined.**] / "Statement of pending cancellation instructions for Intra-Position Movements and Settlement Instructions" [▷ **Error! Bookmark not defined.**]	semt.033.001.01
SecuritiesTransactionCancellationRequestReport [▷ **Error! Bookmark not defined.**] / "Statement of executed cancellation instructions for Intra-Position Movements and Settlement Instructions" [▷ **Error! Bookmark not defined.**]	semt.033.001.01
IntraPositionMovementPendingReport [▷ **Error! Bookmark not defined.**]	semt.034.001.01
SecuritiesSettlementTransactionStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	sese.024.001.10
SecuritiesSettlementTransactionConfirmation [▷ **Error! Bookmark not defined.**] / all usages	sese.025.001.09
SecuritiesTransactionCancellationRequestStatusAdvice [▷ **Error! Bookmark not defined.**] / all usages	sese.027.001.05

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementTransactionAllegementNotification [Error! Bookmark not defined.]	sese.028.001.08
SecuritiesSettlementAllegementRemovalAdvice [Error! Bookmark not defined.]	sese.029.001.04
SecuritiesSettlementConditionModificationStatusAdvice [Error! Bookmark not defined.] / all usages	sese.031.001.08
SecuritiesSettlementTransactionGenerationNotification [Error! Bookmark not defined.] / all usages	sese.032.001.09

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2.23 Receive Invoice

2.24 Receive Invoice Cancellation

2.25 Bulk Load Securities Valuations

2.25.1 Introduction

This use case is carried out in the CRDM component and covers the standard situation of a Central Bank or Payment Bank T2S Actor loading its Securities Valuations. Securities Valuations are normally loaded by means of a flat file which follows a specific format.

The U2A/A2A channel for loading Securities Valuations can be used by Central Banks and Payment Banks in contingency situations as an alternative method.

In order for the valuations to be loaded for the next business day, the file must be provided before 19:00.

2.25.2 Activity Diagram

The following diagram details all the processing steps of the Bulk Load Securities Valuations Use Case:
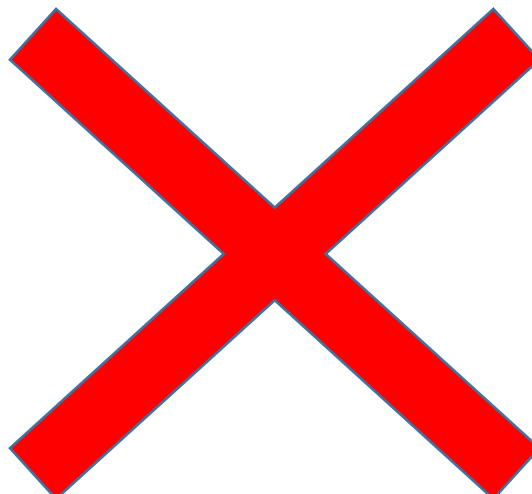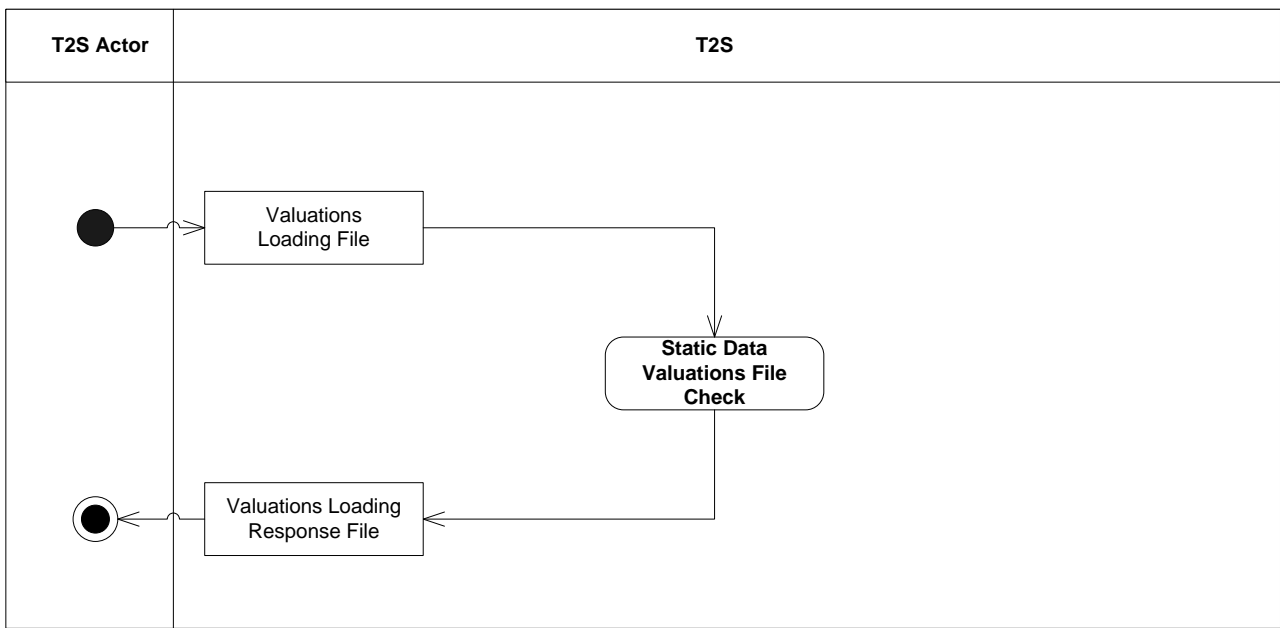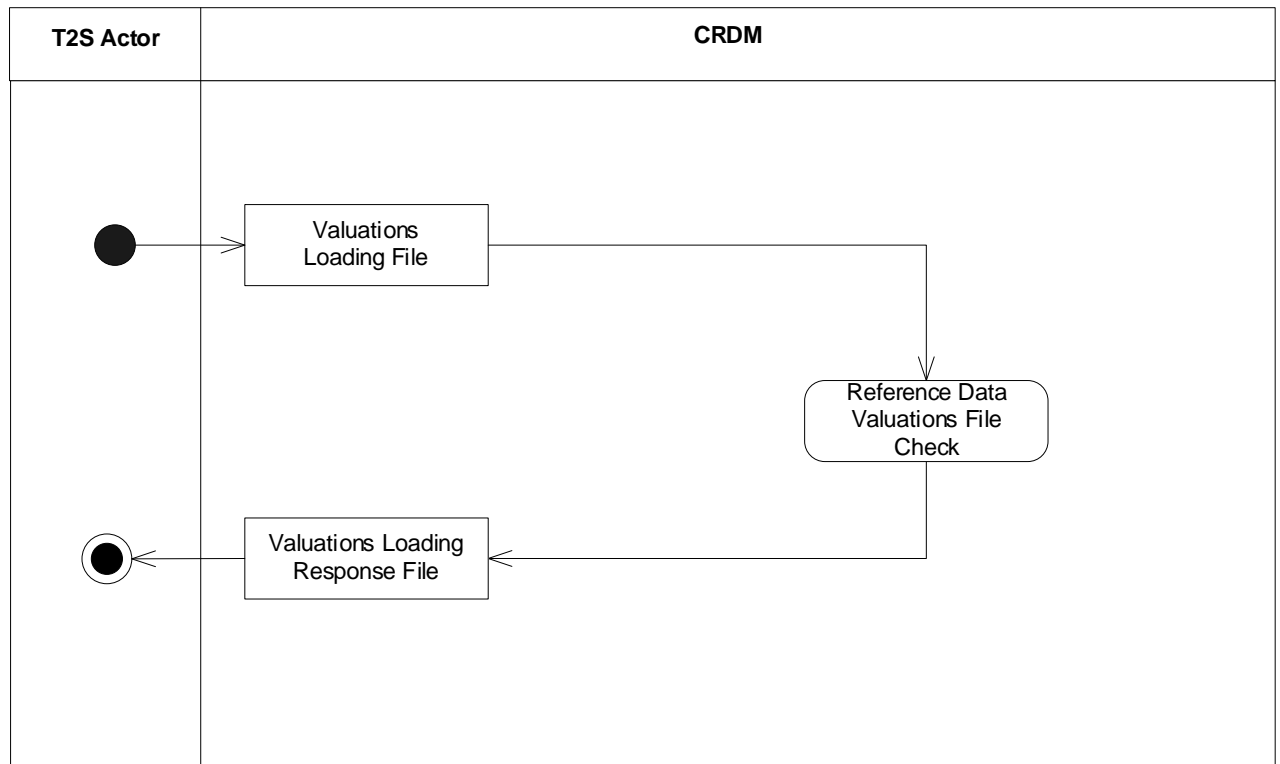
2.25.2.1 Reference~~Static~~ Data Valuations File Check

This step validates each row of the file from a business point of view against the existing Reference~~Static~~ Data. The result, regardless of the outcome is that CRDM~~T2S~~ sends a Response File to the T2S Actor.

2.26 Bulk Load Securities Subject to Cash Penalties

2.26.1 Introduction

This use case is carried out in the CRDM component and covers the standard situation of a CSD Actor loading its list of Securities Subject to Cash Penalties. Securities Valuations can be loaded by means of a flat file which follows a specific format.

The U2A channel for loading Securities Subject to Cash Penalties can be used by CSDs as an alternative method.

2.26.2 Activity Diagram

The following diagram details all the processing steps of the Bulk Load Securities Subject to Cash Penalties Use Case:
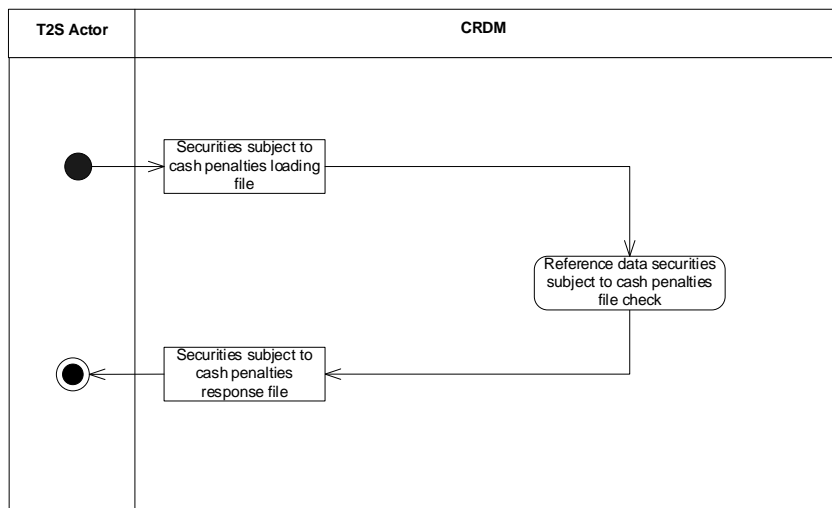
2.26.2.1 ReferenceStatic Data Securities Subject to Cash Penalties File Check

The result, regardless of the outcome is that CRDMT2S sends a Response File to the T2S Actor. For each processed row contained in the file, two outcomes are possible:

2.27 Bulk Load Daily Prices for Penalties

2.27.1 Introduction

This use case is carried out in the CRDM component and covers the standard situation of a CSD Actor loading its list of Daily Prices for Penalties. Daily Prices can be loaded by means of a flat file which follows a specific format.
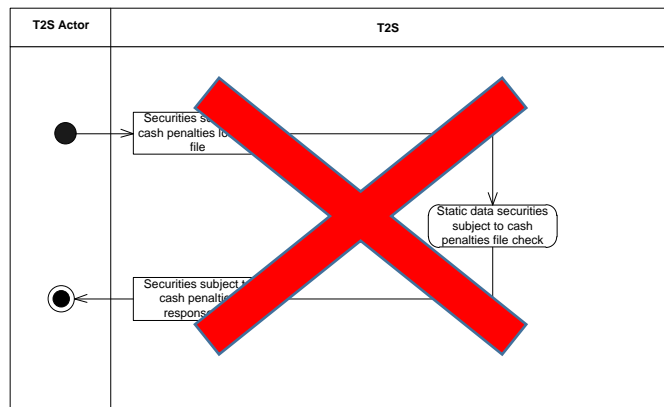
2.27.2 Activity Diagram

The following diagram details all the processing steps of the Bulk Load Daily Prices for Penalties Use Case:
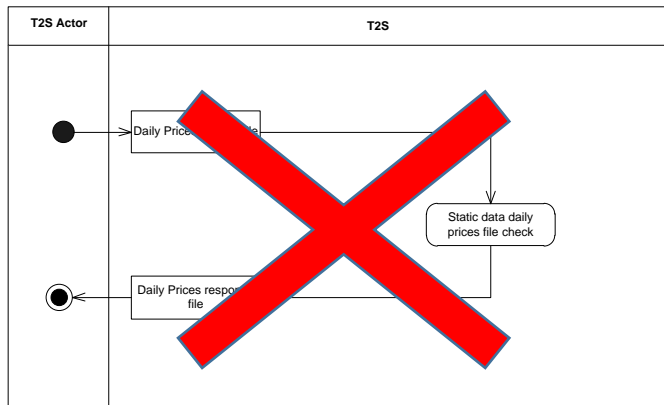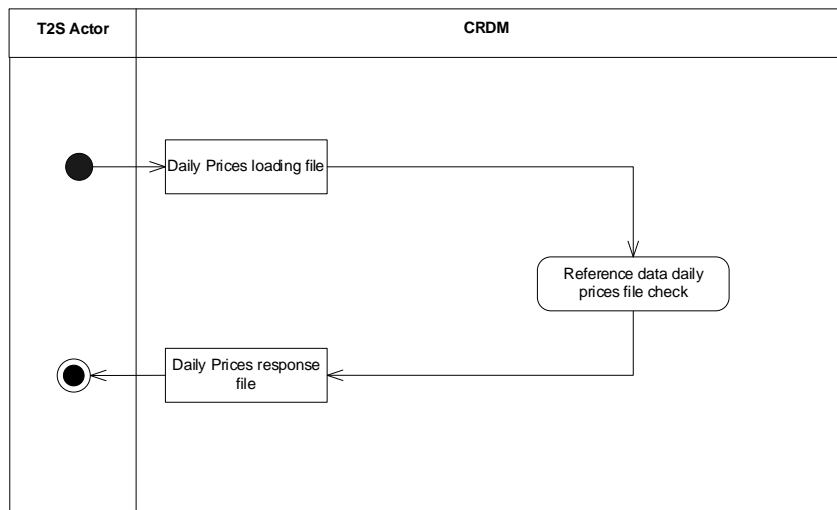
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3.3 List of Messages

SECTION	MESSAGE CODE	MESSAGE NAME
Account Management (acmt)		
3.3.1.1 [▷ 6]	acmt.007	AccountOpeningRequest
3.3.1.2 [▷ 10]	acmt.010	AccountRequestAcknowledgement
3.3.1.3 [▷ 11]	acmt.011	AccountRequestRejectionV01
3.3.1.4 [▷ 12]	acmt.015	AccountExcludedMandateMaintenanceRequest
3.3.1.5 [▷ 15]	acmt.019	AccountClosingRequest
3.3.1.6 [▷ 17]	acmt.025	AccountQueryList
3.3.1.7 [▷ 21]	acmt.026	AccountListReport
Administration (admi)		
3.3.2.1 [▷ 30]	admi.005	ReportQueryRequest
3.3.2.2 [▷ **Error! Bookmark not defined.**]	admi.006	ResendRequest
3.3.2.3 [▷ 25]	admi.007	ReceiptAcknowledgement
Cash Management (camt)		
3.3.3.1 [▷ 30]	camt.003	GetAccount
3.3.3.2 [▷ **Error! Bookmark not defined.**]	camt.004	ReturnAccount
3.3.3.3 [▷ **Error! Bookmark not defined.**]	camt.005	GetTransaction
3.3.3.4 [▷ **Error! Bookmark not defined.**]	camt.006	ReturnTransaction
3.3.3.5 [▷ 30]	camt.009	GetLimit
3.3.3.6 [▷ 34]	camt.010	ReturnLimit
3.3.3.7 [▷ 38]	camt.011	ModifyLimit

SECTION	MESSAGE CODE	MESSAGE NAME
	reda.024	CollateralValueCreationRequest
	reda.025	EligibleSecuritiesCreationRequest
	reda.026	EligibleCounterpartCSDCreationRequest
	reda.027	CloseLinkCreationRequest
	reda.028	CollateralDataStatusAdvice
	reda.029	SecurityMaintenanceStatusAdvice
	reda.030	SecurityDeletionStatusAdvice
	reda.031	PartyDeletionRequest
	reda.032	SecuritiesAccountDeletionRequest
	reda.033	SecuritiesAuditTrailQuery
	reda.034	SecuritiesAuditTrailReport
	reda.035	SecuritiesAccountActivityAdvice
	reda.036	SecuritiesAccountAuditTrailQuery

SECTION	MESSAGE CODE	MESSAGE NAME
3.3.8.2 [▷ **Error! Bookmark not defined.**]	sese.021	SecuritiesTransactionStatusQuery
3.3.8.3 [▷ **Error! Bookmark not defined.**]	sese.022	SecuritiesStatusOrStatementQueryStatusAdvice
3.3.8.4 [▷ **Error! Bookmark not defined.**]	sese.023	SecuritiesSettlementTransactionInstruction
3.3.8.5 [▷ **Error! Bookmark not defined.**]	sese.024	SecuritiesSettlementTransactionStatusAdvice
3.3.8.6 [▷ **Error! Bookmark not defined.**]	sese.025	SecuritiesSettlementTransactionConfirmation
3.3.8.7 [▷ **Error! Bookmark not defined.**]	sese.027	SecuritiesTransactionCancellationRequestStatusAdvice
3.3.8.8 [▷ **Error! Bookmark not defined.**]	sese.028	SecuritiesSettlementTransactionAllegementNotification
3.3.8.9 [▷ **Error! Bookmark not defined.**]	sese.029	SecuritiesSettlementAllegementRemovalAdvice
3.3.8.10 [▷ **Error! Bookmark not defined.**]	sese.030	SecuritiesSettlementConditionModificationRequest
3.3.8.11 [▷ **Error! Bookmark not defined.**]	sese.031	SecuritiesSettlementConditionModificationStatusAdvice
3.3.8.12 [▷ **Error! Bookmark not defined.**]	sese.032	SecuritiesSettlementTransactionGenerationNotification

3.3.1 Account Management (acmt)

3.3.1.1 AccountOpeningRequestV01 (acmt.007.001.02)

3.3.1.1.1 Overview and scope of the message

This chapter illustrates the *AccountOpeningRequestV01* message.

The *AccountOpeningRequestV01* message is sent by CBs or any party authorised by them to ~~T2S~~ CRDM. It is used for instructing the opening of a ~~T2S Dedicated~~ Cash Account by providing details about the ~~T2S Dedicated~~ Cash Account to be opened.

In response, ~~T2S~~ CRDM sends acmt.010.001.02 [▷ 10] and acmt.011.001.02 [▷ 11] messages respectively when the opening of the ~~T2S Dedicated~~ Cash Account has been successfully processed or queued and when the opening has been rejected.

3.3.1.1.2 The T2S-specific schema

Outline of the schema

The *AccountOpeningRequestV01* message is composed of the following message building blocks:

References

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

Account

This building block is mandatory and non repetitive. It contains detailed information related to the open ~~dedicated~~ cash account message. It includes the following elements:

I ~~T2S Dedicated~~ Cash Account number;

I Closing date;

I Type of the ~~dedicated~~ cash account;

I Floor and ceiling notification amounts;

I Currency code;

I Restriction information.

To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value for the restriction.

To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value for the restriction.

ContractDates

This building block is optional and non repetitive. It contains detailed information related to the opening date for the account.

AccountServicerIdentification

1   This building block is mandatory and non repetitive. It contains detailed information related to the Central

2   Bank responsible for the party operating the account.

3 **Organisation**

4   This building block is mandatory and non repetitive. It contains detailed information related to the party op-

5   erating the account.

6 **ReferenceAccount**

7   This building block is mandatory and non repetitive. It contains detailed information related either to the ex-

8   ternal RTGS account or the cash account to be linked. ~~to the T2S Dedicated Cash Account.~~

9   *References/Links*

10 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

11 vided outside of this document under the following link:

12 http://www.swift.com/mystandards/T2S/acmt.007.001.02_T2S

13 *Business rules applicable to the schema*
14

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~Identification~~ ~~Document/AcctOpngReq/Refs/PrcId/Id~~	~~RestrictedFINXMax16Text~~	~~IIMP058~~
~~Identification~~ ~~Document/AcctOpngReq/Refs/PrcId/CreDtTm~~	~~RestrictedISODateTime~~	~~IIMP059~~
Identification Document/AcctOpngReq/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~TARGET_Re-strictedFINXMax34	DCC1103 DCC1216 DCC1532 DCC1534 DCC1533 DCC1535
Proprietary Document/AcctOpngReq/Acct/Tp/Prtry	~~Exact4AlphaNumericText_T2S_1~~TAR-GET_Exact4AlphaNumericText_CashAc-counts	DCC1530 DCC1531 DCC1536
Currency Document/AcctOpngReq/Acct/Ccy	ActiveCurrencyCode	DCC1100 DCC1207 DCC1550
~~Currency~~ ~~Document/AcctOpngReq/Acct/Ccy~~	~~ActiveCurrencyCode~~	~~DCC1207~~

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
FloorNotificationAmount Document/AcctOpngReq/Acct/FlrNtfctnAmt	~~RestrictedFINImpliedCurrencyAnd~~ ~~Amount~~TARGET_Max18_Max2Deci-malAmountImpliedCurrency	DCC1101 DCC1800
CeilingNotificationAmount Document/AcctOpngReq/Acct/ClngNtfctnAmt	~~RestrictedFINImpliedCurrencyAnd~~ ~~Amount~~TARGET_Max18_Max2Deci-malAmountImpliedCurrency	DCC1101 DCC1800
ClosingDate Document/AcctOpngReq/Acct/ClsgDt	RestrictedISODate	DCC1210 ~~DCC1532~~ DCC1250
Code Document/AcctOpngReq/Acct/Rstrctn/Rstrct-nTp/Cd	~~Max4Text~~TARGET_Restricted-FINXMax4Text	DCC1024 DCC1300
ValidFrom Document/AcctOpngReq/Acct/Rstrctn/VldFr	RestrictedISODateTime	DCC1025 DCC1212 DCC1208 DCC1300 DCC1601
ValidUntil Document/AcctOpngReq/Acct/Rstrctn/VldUntil	RestrictedISODateTime	DCC1212 DCC1209 DCC1300
TargetGoLiveDate Document/AcctOpngReq/CtrctDts/Trgt-GoLiveDt	RestrictedISODate	DCC1205
BIC Document/AcctOpngReq/AcctSvcrId/Fin-InstnId/BICFI	BICFIIdentifier	DCC1001
~~FullLegalName~~ ~~Document/AcctOpngReq/Org/FullLglNm~~	~~Max350Text~~	~~IIMP060~~
~~CountryOfOperation~~ ~~Document/AcctOpngReq/Org/CtryOfOpr~~	~~CountryCode~~	~~IIMP061~~

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
BIC Document/AcctOpngReq/Org/OrgId/AnyBIC	AnyBICIdentifier	DCC1400 DCC1524 DCC1555
~~BIC~~ ~~Document/AcctOpngReq/Org/OrgId/BIC~~	~~AnyBICIdentifier~~	~~DCC1555~~
Identification Document/AcctOpngReq/RefAcct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	DCC1204 DCC1206 DCC1208 DCC1217 DCC1219 DCC1222

1 ### 3.3.1.1.3 The message in business context

2 Message example: ~~acmt.007.001.02_T2S_CreateT2SDedicatedCashAccount_Example.xml~~ CreateCashAc-
3 count_example.xml

4 In this example a CB participating in T2S and associated to party code "~~NCBAXXYYAAA~~BITAITRRXXX" re-
5 quests the creation of a T2S Dedicated Cash Account for a payment bank associated to party code
6 "~~PAYBXXYYAAA~~UNCRITMMXXX".

7 The T2S Dedicated Cash Account to be created is identified with number "CASHACCOUNT1", is issued in EUR
8 currency with a Floor Notification Amount of 1.000 and a Ceiling Notification Amount of 1.000.000.

9 Account should be active starting from 2011-01-01 and must be linked to ~~External RTGS Account~~ the Cash
10 Account with reference "PAYBXXRTGSACCOUNT".

11 A "BLOC" restriction is applied on the account starting from 201~~1~~8-02-01 till 201~~1~~8-02-28.

12 3.3.1.2 AccountRequestAcknowledgementV01 (acmt.010.001.02)

13 ### 3.3.1.2.1 Overview and scope of the message

14 This chapter illustrates the *AccountRequestAcknowledgementV01* message.

15 The *AccountRequestAcknowledgementV01* is sent by ~~T2S~~ CRDM to inform the CB or any party authorised by
16 them about the status of a ~~T2S Dedicated~~ Cash Account maintenance request.

17 This message is sent by ~~T2S~~ CRDM in the following message usages:

18 ❙ Queued;

19 ❙ Completed.

20 These message usages are described in the section "The message in business context".

3.3.1.2.2 The T2S-specific schema

Outline of the schema

The *AccountRequestAcknowledgementV01* message is composed of the following message building blocks:

References

This building block is mandatory and non repetitive. It contains information on the identification assigned by the sending party to uniquely and unambiguously identify the message, the identification of the original message and the status of the original request.

Account Identification

This building block is optional and non repetitive. It is present only if the original request has been successfully processed. It contains the identification of the account.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/acmt.010.001.02_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~ CRDM outgoing message).

3.3.1.2.3 The message in business context

Message usage: Queued

This message usage describes an account request acknowledgement message sent by ~~T2S~~ CRDM when a cash account maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code "QUED".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/AcctReqAck/Refs/Sts	~~Exact4AlphaNumericText_T2S_2~~TARGET_Exact4AlphaNumericText_CompletionCode	Fixed value "QUED"

Message usage example: ~~acmt.010.001.02_T2S_Queued_Example.xml~~ AccountQueued_example.xml

In this example processing for an account opening request sent with reference "~~SAMPLET2SOPEACC~~SAMPLEOPEACC" has been queued. Thus the sender originating the request is notified with the request acknowledgement.

Message usage: Completed

This message usage describes an account request acknowledgement message sent by ~~T2S~~ CRDM when a cash account maintenance request has been successfully processed.

Specific message requirements

1
2

Field for Status is filled with rejection code "COMP".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/AcctReqAck/Refs/Sts	~~Exact4AlphaNumericText_T2S_2~~TAR-GET_Exact4AlphaNumericText_CompletionCode	Fixed value "COMP"
Identification Document/AcctReqAck/AcctId/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	Cash account identifier
Currency Document/AcctReqAck/AcctId/Ccy	ActiveCurrencyCode	Currency for the cash account identifier

3 Message usage example: ~~acmt.010.001.02_T2S_Completed_Example.xml~~ AccountCompleted_example.xml

4 In this example processing for an account opening request sent with reference "~~SAMPLET2SOPEACCSAM-~~

5 ~~PLEOPEACC~~SAMPLEOPEACC" has been successfully processed. Thus the sender originating the request is

6 notified with the request acknowledgement containing the identification and currency of the account.

7 3.3.1.3 AccountRequestRejectionV01 (acmt.011.001.02)

8 ***3.3.1.3.1 Overview and scope of the message***

9 This chapter illustrates the *AccountRequestRejectionV01* message.

10 The *AccountRequestRejectionV01* is sent by ~~T2S~~ CRDM to inform the CB or any party authorised by them

11 about the rejection of a ~~T2S Dedicated~~ Cash Account maintenance request.

12 ***3.3.1.3.2 The T2S-specific schema***

13 *Outline of the schema*

14 The *AccountRequestRejectionV01* message is composed of the following message building blocks:

15 **References**

16 This building block is mandatory and non repetitive. It contains information on the identification assigned by

17 the sending party to uniquely and unambiguously identify the message, the identification of the original

18 message and the reason why it has been rejected.

19 *References/Links*

20 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

21 vided outside of this document under the following link:

22 http://www.swift.com/mystandards/T2S/acmt.011.001.02_T2S

23 *Business rules applicable to the schema*

24 Not applicable (~~T2S~~ CRDM outgoing message).

3.3.1.3.3 The message in business context

Message example acmt.011.001.02_T2S_Rejection_Example.xml AccountRejected_example.xml

In this example processing for an account opening request sent with reference "SAMPLET2SOPEACCSAM-PLEOPEACC" has been rejected. Thus the sender originating the request is notified with the request rejection.

3.3.1.4 AccountExcludedMandateMaintenanceRequestV01 (acmt.015.001.02)

3.3.1.4.1 Overview and scope of the message

This chapter illustrates the *AccountExcludedMandateMaintenanceRequestV01* message.

The *AccountExcludedMandateMaintenanceRequestV01* is sent by CBs or any party authorised by them to T2SCRDM.

It is used for instructing the update of a T2S Dedicated Cash Account, by providing details about the T2S Dedicated Cash Account to be updated. Several attributes for the same account can be updated with a single message.

In response, T2S CRDM sends acmt.010.001.02 and acmt.011.001.02 messages respectively when the update of the T2S Dedicated Cash Account has been successfully processed or queued and when the update has been rejected.

3.3.1.4.2 The T2S-specific schema

Outline of the schema

The *AccountExcludedMandateMaintenanceRequestV01* message is composed of the following message building blocks:

References

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

Account

This building block is mandatory and non repetitive. It must contain a reference to the related Dedicated Cash Account to be updated as well as a set of updates to be executed.

The updates to be executed might be: the lower threshold for notifying the cash manager, the upper threshold for notifying the cash manager, a code defined by the CB to identify a restriction to be applied to the cash account, date and time from which restriction is valid and date and time until restriction is valid.

To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value for the restriction.

To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value for the restriction.

AccountServicerIdentification

1 This building block is mandatory and not repetitive. It must contain the identification of the CB responsible

2 for the account owner.

3 **Organisation**

4 This building block is mandatory and not repetitive. It must contain the identification of the account owner.

5 *References/Links*

6 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

7 vided outside of this document under the following link:

8 http://www.swift.com/mystandards/T2S/acmt.015.001.02_T2S

9 *Business rules applicable to the schema*
10

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~Identification~~ ~~Document/AcctExcldMndtMnt-~~ ~~ncReq/Refs/PrcId/Id~~	~~RestrictedFINXMax16Text~~	~~IIMP058~~
~~CreationDateTime~~ ~~Document/AcctExcldMndtMnt-~~ ~~ncReq/Refs/PrcId/CreDtTm~~	~~RestrictedISODateTime~~	~~IIMP059~~
Identification Document/AcctExcldMndtMnt-ncReq/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	DCU1003 DCU1555 DCU1556 DCU1557 DCU1558 DCU1214
Currency Document/AcctExcldMndtMntncReq/Acct/Ccy	ActiveCurrencyCode	DCU1218
FloorNotificationAmount Document/AcctExcldMndtMnt-ncReq/Acct/FlrNtfctnAmt	~~RestrictedFINImpliedCurrencyAnd~~ ~~Amount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	DCU1101 DCU1800
CeilingNotificationAmount Document/AcctExcldMndtMnt-ncReq/Acct/ClngNtfctnAmt	~~RestrictedFINImpliedCurrencyAnd~~ ~~Amount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	DCU1101 DCU1800
ClosingDate	RestrictedISODate	DCU1030

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/AcctExcldMndtMnt-ncReq/Acct/ClsgDt		DCU1040
		DCU1041
		DCU1400
		DCU1532
		DCU1534
		DCU1210
		DCU1250
ClosingDate Document/AcctExcldMndtMnt-ncReq/Acct/ClsgDt	RestrictedISODate	DCU1210
Code Document/AcctExcldMndtMnt-ncReq/Acct/Rstrctn/Rstrctn/RstrctnTp/Cd	Max4Text TARGET_RestrictedFINXMax4Text	DCU1024
		DCU1216
		DCU1217
		DCU1300
ValidFrom Document/AcctExcldMndtMnt-ncReq/Acct/Rstrctn/Rstrctn/VldFr	RestrictedISODateTime	DCU1211
		DCU1219
		DCU1300
		DCU1600
ValidUntil Document/AcctExcldMndtMnt-ncReq/Acct/Rstrctn/Rstrctn/VldUntil	RestrictedISODateTime	DCU1212
		DCU1216
		DCU1220
		DCU1300
		DCU1313
		DCU1600
BIC Document/AcctExcldMndtMntncReq/AcctSvc-rId/FinInstnId/BICFI	BICFIIdentifier	DCU1001
FullLegalName Document/AcctExcldMndtMnt-ncReq/Org/FullLglNm/FullLglNm	Max350Text	IIMP060
CountryOfOperation	CountryCode	IIMP061

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~Document/AcctExcldMndtMntncReq/Org/CtryOfOpr~~ AnyBIC Document/AcctExcldMndtMntncReq/Org/OrgId/AnyBIC	AnyBICIdentifier	DCU1001

3.3.1.4.3 The message in business context

Message example ~~acmt.015.001.02_T2S_UpdateT2SDedicatedCashAccount_Example.xml~~UpdateCashAccount.xml

In this example a CB participating in T2S and associated to party code "~~NCBAXXYYAAA~~BITAITRRXXX" requests the UPDATE of the T2S Dedicated Cash Account identified with "123456" previously created and linked to payment bank identified with party code "~~PAYBXXYYAAA~~UNCRITMMXXX".

CB requests to apply a "~~BLOC~~BLOK" restriction on the account valid from 00:00:01 on 201~~0~~8-09-25 till 23:59:59 on the same day.

3.3.1.5 AccountClosingRequestV01 (acmt.019.001.02)

3.3.1.5.1 Overview and scope of the message

This chapter illustrates the *AccountClosingRequestV01* message.

The *AccountClosingRequestV01* is sent by a CB or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the deletion of a ~~T2S Dedicated~~ Cash Account by providing details about the ~~T2S Dedicated~~ Cash Account to be deleted.

In the response, ~~T2S~~CRDM sends acmt.010.001.02 message when the deletion of the ~~T2S Dedicated~~ Cash Account has been successfully either queued or processed or acmt.011.001.02 message if it has been rejected.

3.3.1.5.2 The T2S-specific schema

Outline of the schema

The *AccountClosingRequestV01* message is composed of the following message building blocks:

References

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

AccountIdentification

This building block is mandatory and non repetitive. It must contain the identification of the cash account to be deleted.

Contract Details

This building block is mandatory and non repetitive. It must contain the indicator for the deletion of the cash account.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/acmt.019.001.02_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~Identification~~ ~~Document/AcctClsgReq/Refs/PrcId/Id~~	~~RestrictedFINXMax16Text~~	~~IIMP058~~
~~CreationDateTime~~ ~~Document/AcctClsgReq/Refs/PrcId/CreDtTm~~	~~RestrictedISODateTime~~	~~IIMP059~~
Identification Document/AcctClsgReq/AcctId/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	DCD1001 DCD1003 DCD1030 DCD1014 DCD1300 DCD1400
RemovalIndicator Document/AcctClsgReq/CtrctDts/RmvlInd	YesNoIndicator	IIMP063

3.3.1.5.3 The message in business context

Message example ~~acmt.019.001.02_T2S_DeleteAccount_Example.xml~~DeleteCashAccount.xml

In this example a CB requests the deletion for the T2S Dedicated Cash Account with identifier "123456".

3.3.1.6 AccountQueryListV01 (acmt.025.001.02)

3.3.1.6.1 Overview and scope of the message

This chapter illustrates the *AccountQueryListV01* message.

The *AccountQueryListV01* is sent by any directly connected party to ~~T2S~~ CRDM to query on ~~T2S Dedicated~~ Cash Account reference data.

This message is sent to ~~T2S~~ <u>CRDM</u> to make the following type of queries:

- ~~T2S Dedicated~~ Cash Account Reference Data Query;

- Cash Account List Query.

These query types are described in the section "The message in business context".

In response to the *AccountQueryListV01*, an acmt.026.001.02 containing the requested information is returned.

3.3.1.6.2 The T2S-specific schema

Outline of the schema

The *AccountQueryListV01* message is composed of the following message building blocks:

References

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

AccountServicerIdentification

This building block is mandatory and non repetitive. It contains the identification of the party receiving the request.

Organisation

This building block is mandatory and non repetitive. It contains the identification of the party sending the request.

Account Search Criteria

This building block is mandatory and non repetitive. It contains detailed information related to the business cash account query message. It includes the following elements:

- Identification;

- Account type;

- Currency;

- Closing and opening date;

- ~~External RTGS~~ <u>linked</u> account identifier;

- Account owner;

- Proprietary element to specify the BIC of the CB, the party type and the type of query requested.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/acmt.025.001.02_T2S

Business rules applicable to the schema

1

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~Identification~~ ~~Document/AcctQryList/Refs/PrcId/Id~~	~~RestrictedFINXMax16Text~~	~~IIMP058~~
~~CreationDateTime~~ ~~Document/AcctQryList/Refs/PrcId/CreDtTm~~	~~RestrictedISODateTime~~	~~IIMP059~~
BIC /Document/AcctQryList/Org/OrgId/AnyBIC	BICFIIdentifier	QMPC084
~~FullLegalName~~ ~~Document/AcctQryList/Org/FullLglNm~~	~~Max350Text~~	~~IIMP060~~
~~CountryOfOperation~~ ~~Document/AcctQryList/Org/CtryOfOpr~~	~~CountryCode~~	~~IIMP061~~
Identification Document/AcctQryList/AcctSchCrit/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	IIMP054 IIMP056 ~~QMPC031~~
Type Document/AcctQryList/AcctSchCrit/Tp	CashAccountType2Choice	IIMP054 IIMP056
Currency Document/AcctQryList/AcctSchCrit/Ccy	ActiveCurrencyCode	IIMP054 IIMP055 IIMP056 IIMP057 ~~QMPC054~~
ClosingDate Document/AcctQryList/AcctSchCrit/ClsgDt	DateSearchChoice	IIMP054 IIMP056 ~~QMPC022~~ ~~QMPC023~~
OpeningDate Document/AcctQryList/AcctSchCrit/OpngDt	DateSearchChoice	IIMP054 IIMP056 ~~QMPC021~~ ~~QMPC022~~
Identification	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	IIMP054 IIMP056

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/AcctQryList/AcctSchCrit/RefAcctId/Othr/Id		
Identification Document/AcctQryList/AcctSchCrit/Prtry/Id	~~RestrictedFINXMax35Text~~ TARGET_RestrictedFINXMax35Text	IIMP054 ~~IIMP055~~ IIMP056 IIMP057 IIMP064 IIMP065 IIMP087
BIC Document/AcctQryList/AcctSchCrit/AcctOwnr/AnyBIC	AnyBICIdentifier	IIMP054 ~~IIMP055~~ IIMP056 ~~IIMP057~~ ~~QMPC084~~
SchemeName Document/AcctQryList/AcctSchCrit/Prtry/SchmeNm	Max4AlphaNumericText	IIMP087

1   ### 3.3.1.6.3 The message in business context

2   *Query type: T2S Dedicated Cash Account Reference Data Query*

3   This query type requests reference data about T2S Dedicated Cash Accounts.

4   Specific message requirements

5   To query ~~T2S~~ CRDM for cash account reference data, the field RequestType must be filled with "CASH" and

6   at least one of the search criteria must be provided.
7

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/AcctQryList/AcctSchCrit/Id	AccountIdentification4Choice	Account identifier
Type Document/AcctQryList/AcctSchCrit/Tp	CashAccountType2Choice	Account type
Currency Document/AcctQryList/AcctSchCrit/Ccy	ActiveCurrencyCode	Currency code

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ClosingDate Document/AcctQryList/AcctSchCrit/ClsgDt	DateSearchChoice	Closing date
OpeningDate Document/AcctQryList/AcctSchCrit/OpngDt	DateSearchChoice	Opening date
Identification Document/AcctQryList/AcctSchCrit/RefAcctId/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	~~External RTGS~~ Linked Account Identifier
Proprietary Document/AcctQryList/AcctSchCrit/Prtry	GenericIdentification1	BIC of the NCB Party Type Request Type - Fixed value "CASH"
BIC Document/AcctQryList/AcctSchCrit/AcctOwnr/AnyBIC	AnyBICIdentifier	Account owner

1 Query type example: ~~acmt.025.001.02_T2S_DedicatedCashAccountReferenceDataQuery_Exam-~~

2 ~~ple.xml~~CashAccountReferenceDataQuery_example.xml

3 In this example, a CB participating in T2S with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queries cash accounts

4 identified with "ACC0001". ~~for payment banks under its responsibility participating in T2S.~~

5 *Query type: Cash Account List Query*

6 This query type requests a list of cash accounts.

7 Specific message requirements

8 To query ~~T2S~~ CRDM for cash account list , the field RequestType must be filled with "LIST" and at least one

9 of the search criteria below ~~mist~~ must be provided.

10

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Currency Document/AcctQryList/AcctSchCrit/Ccy	ActiveCurrencyCode	Currency code
Proprietary Document/AcctQryList/AcctSchCrit/Prtry	GenericIdentification1	BIC of the NCB Request Type - Fixed value "LIST"
BIC Document/AcctQryList/AcctSchCrit/AcctOwnr/AnyBIC	AnyBICIdentifier	Account owner

Query type example: ~~acmt.025.001.02_T2S_CashAccountListQuery_Example.xml~~CashAccountListQuery_example.xml

In this example, a CB participating in T2S with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queries cash accounts under its responsibility.

3.3.1.7 AccountListReportV01 (acmt.026.001.02)

3.3.1.7.1 Overview and scope of the message

This chapter illustrates the AccountListReportV01 message.

The AccountListReportV01 is sent by T2S to all directly connected ~~T2S~~ CRDM Actors to provide with requested ~~T2S Dedicated~~ Cash Account information.

This message is sent by ~~T2S~~ CRDM in the following message usages:

l ~~T2S Dedicated~~ Cash Account Reference Data Query Response;

l Cash Account List Query Response.

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

The AccountListReportV01 is sent in response to the acmt.025.001.02 message.

3.3.1.7.2 The T2S-specific schema

Outline of the schema

The *AccountListReportV01* message is composed of the following message building blocks:

References

This building block is mandatory and non repetitive. It contains information on the identification assigned by the sending party to uniquely and unambiguously identify the message and the identification of the original message.

AccountServicerIdentification

This building block is mandatory and non repetitive. It contains the identification of the Central Bank responsible for the receiving party.

Organisation

This building block is mandatory and non repetitive. It contains the identification of the receiving party.

ReportOrError

This building block is mandatory and non repetitive. It provides either the information matching the search criteria of the related query or an error indication.

It includes the following elements identification, currency, opening and closing dates, restriction information, floor and ceiling notification amounts, ~~external RTGS~~ linked account reference, account owner and its party type and BIC of the CB.

References/Links

1   The T2S-specific schema and documentation in HTML/PDF format are provided outside of this document.

2   The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

3   vided outside of this document under the following link:

4   http://www.swift.com/mystandards/T2S/acmt.026.001.02_T2S

5   _Business rules applicable to the schema_

6   Not applicable (T2S outgoing message)

7   ***3.3.1.7.3 The message in business context***

8   *Message usage: ~~T2S Dedicated~~ Cash Account Reference Data Query Response*

9   This message usage provides the sender with requested information about cash account reference data.

10 Specific message requirements

11 A ~~T2S Dedicated~~ Cash Account Reference Data Query Response contains the following set of information on

12 queried ~~T2S Dedicated~~ Cash Accounts.

13

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/Id	AccountIdentification4Choice	Account identifier
Type Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/Tp	CashAccountType2Choice	Account type
Currency Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/Ccy	ActiveCurrencyCode	Currency code
FloorNotificationAmount Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/FlrNtfctnAmt	~~RestrictedFINImpliedCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	Floor notification amount
CeilingNotificationAmount Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/ClngNtfctnAmt	~~RestrictedFINImpliedCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	Ceiling notification amount
ClosingDate Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/ClsgDt	RestrictedISODate	Closing date
Restriction	Restriction1	Account restriction

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/Rstrctn		
OpeningDate Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/OpngDt	RestrictedISODate	Opening date
ReferenceAccount Document/AcctListRpt/RptOrErr/AcctRpt/Re-fAcct	CashAccount24	~~External RTGS~~ Linked ac-count reference
Type Document/AcctListRpt/RptOrErr/AcctRpt/Re-fAcct/Tp	CashAccountType2Choice	Linked Account Type
AccountOwner Document/AcctListRpt/RptOrErr/AcctRpt/Ac-ctOwnr	OrganisationIdentification8	Account owner
Proprietary Document/AcctListRpt/RptOrErr/AcctRpt/Prtry	GenericIdentification1	NCB responsible for the ac-count owner ~~Pary~~ Party type

The returned business data in case of an error response is listed below:

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/AcctListRpt/RptOrErr/Err/Err/Prtry	Max4AlphaNumericText	~~T2S~~ CRDM specific error code as specified in the error code table
Description Document/AcctListRpt/RptOrErr/Err/Desc	~~RestrictedFINXMax140Text~~ TARGET_RestrictedFINXMax140Text	Textual description in addi-tion to the reported ~~T2S~~ CRDM specific error code

Message usage example: ~~acmt.026.001.02_T2S_CashAccountReferenceDataResponse_Example.xml~~CashAc-countReferenceDataQueryResponse_example.xml

In this example, a CB participating in ~~T2S~~ CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queried ~~T2S~~ CRDM about ~~T2S Dedicated~~ Cash Accounts owned by payment banks.

One cash account identified with "~~123456~~ACC0001" and owned by payment bank with BIC "~~PAYBXXY-YAAA~~BITAITRRXXX" is returned in the response. No restriction is applied to the cash account.

Message usage: Cash Account List Query Response

This message usage provides the sender with requested information about cash account list.

Specific message requirements

1 A Cash Account List Query Response contains the list of ~~T2S Dedicated~~ Cash accounts according to criteria
2 used to query.
3

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/Id	AccountIdentification4Choice	Account identifier
Currency Document/AcctListRpt/RptOrErr/Ac-ctRpt/Acct/Ccy	ActiveCurrencyCode	Currency code
AccountOwner Document/AcctListRpt/RptOrErr/AcctRpt/Ac-ctOwnr	OrganisationIdentification8	Account owner
Proprietary Document/AcctListRpt/RptOrErr/AcctRpt/Prtry	GenericIdentification1	NCB responsible for the ac-count owner

4 The returned business data in case of an error response is listed below:
5

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/AcctListRpt/RptOrErr/Err/Err/Prtry	Max4AlphaNumericText	~~T2S~~ CRDM specific error code as specified in the error code table
Description Document/AcctListRpt/RptOrErr/Err/Desc	~~RestrictedFINXMax140Text~~ TARGET_RestrictedFINXMax140Text	Textual description in addi-tion to the reported ~~T2S~~ CRDM specific error code

6 Message usage example: ~~acmt.026.001.02_T2S_CashAccountListQuery_Example.xml~~ CashAc-
7 countListQuery_example.xml

8 In this example, a CB participating in ~~T2S~~ CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queried ~~T2S~~ CRDM
9 about ~~T2S Dedicated~~ Cash Accounts under its responsibility.

10 One cash account identified with "123456" and owned by payment bank with BIC "~~PAYBXXYYAAA~~UNCRIT-
11 MMXXX" is returned in the response.

12

13 **3.3.2 Administration (admi)**

14
15 3.3.2.1.1 Overview and scope of the message
16
17 […]

1 ▌ Report name (e.g. delta or complete reports, statement of Holdings, Statement of Transactions, State-
2 ment of Pending Instructions, Statement of Settlement Allegements, Statement of Accounts at End-of-
3 Day, Statement of Static Data etc.);

4 3.3.2.3 ReceiptAcknowledgementV01 (admi.007.001.01)

5 ***3.3.2.3.1 Overview and scope of the message***

6 This chapter illustrates the *ReceiptAcknowledgementV01* message.

7 The *ReceiptAcknowledgementV01* message is sent by T2S to a directly connected Participant to reject the
8 reception of an A2A-message. ~~It is generated only by the T2S System.~~

9 Within T2S this message ~~is generated after a negative authentication process. It~~ can be also sent as an error
10 reporting response to a report query or resend request and as a validation result notification to a resend re-
11 quest.

12 The *ReceiptAcknowledgementV01* message is also sent by the ESMIG component to the business sender of
13 a previously sent message/file for rejection due to invalid digital signature, timeout management and over-
14 sized data management usage cases and by the common components business interface (CRDM, BILL,
15 BDM) after a negative validation process or to inform about the queuing of a query during an active mainte-
16 nance window.

17

18 This message is sent by T2S in the following message usages:

19 ▌ ~~Missing Authentication; (without BAH);~~
20 ▌ Inbound Processing Rejections;
21 ▌ RejectionResend;
22 ▌ Validation Result Resend~~.~~;
23 ▌ ~~Oversize and timeout~~
24 ▌ Report Detail Query Response;
25 ▌ Query Queuing Information.

26

27 This message is sent by ESMIG in the following message usages:

28 ▌ Missing Authentication; (without BAH);
29 ▌ Oversize and timeout.

30

31 This message is sent by the common components business interface (CRDM, BILL, BDM) in the following
32 message usages:

33 ▌ Negative Receipt Acknowledgement (file or message);
34 ▌ Query Queuing Information.

1

2 These message usages and cases are described in the chapter "The message in business context".

3 The ReceiptAcknowledgement is in general sent by T2S without BAH. Only in case it is sent as response to

4 the ReportDetailQueryRequest (admi.005) the BAH is attached.

5

6

3.3.2.3.2 The T2S-specific schema

8 *Outline of the schema*

9 The ReceiptAcknowledgementV01 message is composed of the following message building blocks:

10 **MessageIdentification**

11 This building block is mandatory and provides a set of elements to uniquely identify the receipt acknowl-

12 edgement message.

13 **Report**

14 This building block is mandatory and is composed of the individual RelatedReference and RequestHandling

15 blocks.

16 *References/Links*

17 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

18 vided outside of this document under the following link:

19 http://www.swift.com/mystandards/T2S/admi.007.001.01_T2S

20 *Business rules applicable to the schema*

21 Not applicable

3.3.2.3.3 The message in business context

23 *Message usage: Missing Authentication*

24 The System-Acknowledgement message is used in this usage to report that ~~T2S~~ESMIG is not able to process

25 incoming message because of failed authentication of the sending party (Sender Authentication NOK or De-

26 cryption NOK).

27 Specific message requirements

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Reference Document/RctAck/Rpt/RltdRef/Ref	TARGET_RestrictedFINXMax~~16~~35Text	MsgId of the incoming message this ReceiptAcknowledgement is sent for
StatusCode Document/RctAck/Rpt/ReqHdlg/StsCd	Max4AlphaNumericText	Status Code indicating the error which occurred during the technical validation. Used in case of BR short names: ICSA002; ICSA003; ICSA004; ICSA005; ICSA010
Description Document/RctAck/Rpt/ReqHdlg/Desc	TARGET_RestrictedFINXMax140Text	Textual description of the technical validation error specified in the status code field. Used in case of BR short names: ICSA002; ICSA003; ICSA004; ICSA005; ICSA010

2 ~~Message usage example: admi.007.001.01_T2S_MissingAuthentication_Example.xml~~

3 In this example a ReceiptAcknowledgement referring to an incoming message with the ID INCOMINGMSG02

4 with "Invalid Digital Signature" is sent to the corresponding party.

5 […]

6 *Message usage: Oversize and timeout*

7 The ReceiptAcknowledgement message is used in to inform the ~~T2S~~ Actor (Sender) about an oversize and

8 timout scenario. The related reference indicates "NONREF". The correlation to the query has to be identified

9 on network layer. [1]

10 Specific message requirements

---

1   The correlation can be derived from the "T2S Connectivity Guide", in combination with the "Dedicated Link Connectivity Specification V.1.0" where the DEP protocol is defined.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Reference Document/RctAck/Rpt/RltdRef/Ref	TARGET_RestrictedFINXMax~~16~~35Text	Always populated with NON-REF
StatusCode Document/RctAck/Rpt/ReqHdlg/StsCd	Max4AlphaNumericText	Status Code indicating the error which occurred during the technical validation. Used in case of BR short names: ICAA001; ICAA002; ICAA003
Description Document/RctAck/Rpt/ReqHdlg/Desc	TARGET_RestrictedFINXMax140Text	Textual description of the technical validation error specified in the status code field. Used in case of BR short names:ICAA001; ICAA002; ICAA003

Message usage example: ~~admi.007.001.01_T2S_OversizeAndTimeout_Example.xml~~admi.007_Over-sizeAndTimeout_example.xml

In this example a ReceiptAcknowledgement "Oversize and Timeout" message to the corresponding party is sent, because ~~T2S~~ESMIG is not able to respond to the query request as the query response exceeds the file store and forward network service size limit.

[…]

Message usage: Negative Receipt Acknowledgement (file or message)

In this usage case, the recipient is being informed that a message previously received by a Common Component does not comply with the message technical rules and is not processable in the specific Common Component.

Specific message requirements

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Reference Document/RctAck/Rpt/RltdRef/Ref	TARGET_RestrictedFINXMax35Text	Copy of BAH BizMSgIdr of incoming message If the BAH BizMsgIdr of the incoming message cannot be identified, this field will contain "NONREF".
StatusCode Document/RctAck/Rpt/ReqHdlg/StsCd	Max4AlphaNumericText	Status Code specifiing the error.
Description Document/RctAck/Rpt/ReqHdlg/Desc	TARGET_RestrictedFINXMax140Text	Description of the status

Message usage example: admi_007SchemaValidationExample_example.xml

In this example describe a rejection due to the fact that the format of one field of the imput message does not comply with the XSD schema.

Message usage: Query Queuing Information

The ReceiptAcknowledgement message is used to inform the ~~T2S~~ Actor (Sender) about the queuing of a query due to night-time settlement or maintenance window.

Specific message requirements (message sent by T2S)

[…]

Specific message requirements (message sent by Common Components)

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Reference Document/RctAck/Rpt/RltdRef/Ref	TARGET_RestrictedFINXMax35Text	MsgId of the incoming message this ReceiptAcknowledgement is sent for
StatusCode Document/RctAck/Rpt/ReqHdlg/StsCd	Max4AlphaNumericText	Status code "I001"
Description Document/RctAck/Rpt/ReqHdlg/Desc	TARGET_RestrictedFINXMax140Text	Textual description of the error specified in the status code field

1

Message usage example: ~~Query Queuing Information~~ admi_007QueryQueuing_example.xml

In this example a Receipt Acknowledgement "Query Queuing Information" message to the corresponding party is sent, because ~~T2S~~the Common Component is in night-time settlement and the query has to be queued.

3.3.3 Cash Management (camt)

3.3.3.5 GetLimitV07 (camt.009.001.07)

3.3.3.5.1 Overview and scope of the message

This chapter illustrates the *GetLimitV07* message.

The *GetLimitV07* message is sent by CBs, payment banks or any party authorised by them ~~to T2S~~.

This message is used to query on limits and limit utilisations.

This message is sent to CRDM to make the Limit Query, while it is sent to T2S to make the Limit Utilisation Query ~~following types of queries:~~

l ~~Limit Query;~~

l ~~Limit Utilisation Query.~~

These query types are described in the section "The message in business context".

In response to the *GetLimitV07*, a camt.010.001.08 containing the requested information is returned.

3.3.3.5.2 The T2S-specific schema

Outline of the schema

The *GetLimitV07* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message and the type of the query requested.

LimitQueryDefinition

This building block is mandatory. It contains detailed information related to the business query about limit message. It includes sections related to limit type, the credit consumer identifier, the currency code, the limit amount, an attribute to specify a search criteria "=" against the date from which the credit limit is valid.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.009.001.07_T2S

1 The CoCo-specific schema and documentation in HTML/PDF format as well as the message ex-15 amples are

2 provided outside of this document under the following link:

3 http://www.swift.com/mystandards/T2S/camt.009.001.07_CoCo

4 *Business rules applicable to the schema*
5

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Request Type Document/GetLmt/MsgHdr/ReqTp/Prtry/Id		IIMP152
BICFI Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/BilLmtCtrPtyId/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	DRR9002 IIMP114 IIMP115
Code Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/CurLmtTp/Cd	LimitType3Code	DRR9002 IIMP114 IIMP115
Identification Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/AcctId/Othr/Id	~~RestrictedFINX2Max34Text~~TARGET_Re- strictedFINXMax34Text	~~DRR9002~~ IIMP114 ~~QMPC031~~
UsedAmount Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/UsdAmt	ActiveAmountRange3Choice_1	QMPC040
Amount Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/UsdAmt/ImpldCcyAndAmtRg/Amt	ImpliedCurrencyAmountRange1Choice_1	IIMP115
UsedPercentage Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/UsdPctg	PercentageRange1Choice	IIMP115 QMPC040
LimitCurrency Document/GetLmt/LmtQryDef/LmtCrit/New- Crit/SchCrit/LmtCcy	ActiveCurrencyCode	DRR9002 IIMP114 IIMP115

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~LimitAmount~~ ~~Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtAmt~~	~~ActiveAmountRange3Choice_1~~	~~QMPC083~~
Amount Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtAmt/ImpldCcyAndAmtRg/Amt	ImpliedCurrencyAmountRange1Choice_1	IIMP114
FromDate Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtVldAsOfDt/FrDt	RestrictedISODate	~~DRR9002~~ IIMP114

1   ### 3.3.3.5.3   The message in business context

2   *Query Type: Limit Query*

3   This query type requests usage information about limits.

4   Specific message requirements

5   To query ~~T2S~~CRDM for limits the field RequestType must be filled with "LIMI" and at least one of the follow-
6   ing search criteria must be provided.
7

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/GetLmt/MsgHdr/ReqTp/Prtry/Id	~~Exact4AlphaNumericText~~Exact4AlphaNu-mericText_T2S	Fixed value "LIMI"
BICFI Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/BilLmtCtrPtyId/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Credit consumer
Code Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/CurLmtTp/Cd	LimitType3Code	Limit type
Identification Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/AcctId/Othr/Id	~~RestrictedFINX2Max34Text~~TARGET_Re-strictedFINXMax34Text	Cash account identification

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
LimitCurrency Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtCcy	ActiveCurrencyCode	Limit currency
LimitAmount Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtAmt	ActiveAmountRange3Choice_1	Limit amount
FromDate Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtVldAsOfDt/FrDt	RestrictedISODate	Valid as of date

1   Query type example 1: ~~camt.009.001.07_T2S_LimitQuery_Example~~ CRDMLimitQuery_example.xml

2   In this example a CB ("BITAITRRXXX") ~~participating in T2S and associated to party code "NCBAXXYYAAA"~~

3   queries Auto-collateralisation limits for payment bank "UNCRITMMXXX" valid from 2021-01-01. ~~"PAYBXXY-~~

4   ~~YAAA" valid from 2010-01-01.~~

5   Query type example 2: CRDMLimitQuery_PaymentBank_example~~camt.009.001.07_T2S_LimitQuery_Pay-~~

6   ~~mentBank_Example~~.xml

7   In this additional example a payment bank queries for unsecured credit limit set for its client with BIC "CLI-

8   EXXYYAAA" valid from 2010-01-01.

9   *Query Type: Limit Utilisation Query*

10   This query type requests usage information about limits and their utilisation.

11   Specific message requirements

12   To query T2S for the utilisation of limits the field RequestType must be filled with "UTIL" and at least one of

13   the following search criteria must be provided.

14

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/GetLmt/MsgHdr/ReqTp/Prtry/Id	~~Exact4AlphaNumericText~~Exact4AlphaNu-mericText_T2S	Fixed value "UTIL"
BICFI Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/BilLmtCtrPtyId/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Credit consumer
Code Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/CurLmtTp/Cd	LimitType3Code	Limit type

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
UsedAmount Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/UsdAmt	ActiveAmountRange3Choice_1	Limit utilisation amount range. Comparison operators (>, <, >=, <= etc…) satisfied thru "From" "To" Message elements.
UsedPercentage Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/UsdPctg	PercentageRange1Choice	Limit utilisation percentage range. Comparison operators (>, <, >=, <= etc…) satisfied thru "From" "To" Message elements.
LimitCurrency Document/GetLmt/LmtQryDef/LmtCrit/New-Crit/SchCrit/LmtCcy	ActiveCurrencyCode	Limit currency

1 Query type example: camt.009.001.07_T2S_LimitUtilisation_Example.xml

2 In this example a CB participating in T2S and associated to party code "NCBAXXYYAAA" queries the Autocol-

3 lateralisation limit utilisations of the payment bank "PAYBXXYYAAA" where the limit utilisation exceeds 75%.

4

5 3.3.3.6   ReturnLimitV08 (camt.010.001.08)

6 ***3.3.3.6.1 Overview and scope of the message***

7 This chapter illustrates the *ReturnLimitV08* message.

8 The *ReturnLimitV08* message is sent ~~by T2S~~ to a CB or directly connected ~~T2S~~ party to respond to a limit or

9 a limit utilisation query. It can be sent ~~by T2S~~ either as a limit query response, containing registered limit

10 information or as a limit utilisation query response containing the utilisation of limits that have been defined

11 by a T2S party.

12 This message is sent <u>by CRDM for the message usage Limit Query Response and by</u> T2S for ~~in~~ the ~~following~~

13 message usages <u>Limit Utilisation Query Response.</u>~~:~~

14 | ~~Limit Query Response;~~

15 | ~~Limit Utilisation Query Response.~~

16 These message usages are described in the section "The message in business context".

17 ***3.3.3.6.2 The T2S-specific schema***

18 *Outline of the schema*

The *ReturnLimitV08* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It contains an identification assigned by the sending party to uniquely and unambiguously identify the message ("NONREF" value can be used for messages sent by CRDM, since it is already contained in the business application header) and the original business query identification.

ReportOrError

This building block is mandatory and non repetitive. It contains either the information matching the search criteria of the related business query about limit message or an error indication.

It includes sections such as limit type, the credit consumer identifier, the currency code, the limit amount, the date from which the credit limit is valid.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-vided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.010.001.08_T2S

The CoCo-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.010.001.08_CoCo

Business rules applicable to the schema

Not applicable (T2S outgoing message)

3.3.3.6.3   The message in business context

Message usage: Limit Query Response

This message usage provides the requestor with information about the limits in accordance with the search criteria used within the query.

Specific message requirements

A Limit Query Response contains information on the limit, cash account and institutions involved.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Docu- ment/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/SysId/MktInfrstrctrId/Prtry	~~BICFIIdentifier~~BICFIDec2014Identifier	NCB responsible for account owner
BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Credit consumer

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/BilLmtCtrPtyId/FinInstnId/BICFI		
Code Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/Tp/Cd	LimitType3Code	Limit type
BICFI Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/AcctOwnr/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Account owner
Identification Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/AcctId/Othr/Id	~~Max34Text~~TARGET_RestrictedFINXMax34Text	Cash account identification
AmountWithCurrency Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtOrErr/Lmt/Amt/AmtWthCcy	~~RestrictedFINActiveCurrencyAndAmount~~TARGET_Max18_Max2DecimalAmount	Limit amount
Date Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtOrErr/Lmt/StartDtTm/Dt	RestrictedISODate	Valid as of date

The returned business data in case of an error response is listed below:

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/RtrLmt/RptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/RtrLmt/RptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addition to the reported T2S specific error code

Message usage example: ~~camt.010.001.08_T2S_LimitResponse_Example~~CRDMLimitQueryResponse_example.xml

1 In this example a CB ~~with BIC "BITAITRRXXX"~~ participating in T2S and associated to party code "NCBAXXY-

2 YAAA" had queried the Autocollateralisation limits for payment bank "~~PAYBXXYYAAA~~UNCRITMMXXX". The

3 result of the query is the Auto-collateralisation limit set for the bank linked to dedicated cash account identi-

4 fied with "123456".

5 The amount of the limit is 100.000 Euro and starts on 2021-12-31~~560.000 Euros and starts on 2010-01-01~~.

6

7 *Message usage: Limit Utilisation Query Response*

8 This message usage provides the requestor with information about the limit and its utilisation in accordance

9 with the search criteria used within the query.

10 Specific message requirements

11 A Limit Utilisation Query Response contains information on the limit, limit utilisation, cash account and insti-

12 tutions involved.

13

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/SysId/MktInfrstrctrId/Prtry	~~BICFIIdentifier~~BICFIDec2014Identifier	NCB responsible for account owner
BICFI Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/BilLmtCtrPtyId/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Credit consumer
Code Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/Tp/Cd	LimitType3Code	Limit type
BICFI Document/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/AcctOwnr/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Account owner

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Docu- ment/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtId/A cctId/Othr/Id	~~Max34Text~~TARGET_Restricted- FINXMax34Text	Cash account identification
AmountWithCurrency Docu- ment/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtOrEr r/Lmt/UsdAmt/AmtWthCcy	~~RestrictedFINActiveCurrencyAndA-~~ ~~mount~~TARGET_Max18_Max2Deci- malAmount	Amount utilised with cur- rency
UsedAmountCreditDebitIndicator Docu- ment/RtrLmt/RptOrErr/BizRpt/CurLmt/LmtOrEr r/Lmt/UsdAmtCdtDbtInd	CreditDebitCode	Indicates whether amount utilised is a credit or debit

The returned business data in case of an error response is listed below:

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/RtrLmt/RptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/RtrLmt/RptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addi- tion to the reported T2S spe- cific error code

Message usage example: camt.010.001.08__T2S_LimitUtilisationResponse_Example.xml

In this example a CB participating in T2S and associated to party code "NCBAXXYYAAA" had queried the Au-
tocollateralisation limit utilisations of the payment bank "PAYBXXYYAAA". The result of the query is the Auto-
collateralisation limit set for the bank linked to dedicated cash account identified with "123456" accompanied
by the corresponding limit utilisation.

The amount of the limit is 560.000 Euros, with a limit utilisation of 450.000 Euros, and starts on 2010-01-01.

3.3.3.7   ModifyLimitV07 (camt.011.001.07)

3.3.3.7.1 Overview and scope of the message

This chapter illustrates the *ModifyLimitV07* message.

The *ModifyLimitV07* is sent by a CB, payment bank or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the update of a limit, by providing details about the limit to be updated.

In response to the modify limit message, ~~T2S~~CRDM sends a camt.025.001.05 message when the update of the limit has been successfully performed, queued or rejected.

3.3.3.7.2 The T2S-specific schema

Outline of the schema

The ModifyLimitV07 message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It ~~must~~ contain**s** an identification assigned by the sending party to uniquely and unambiguously identify the message.

LimitDetails

This building block is mandatory and non repetitive.

It contains detailed information related to the limit to be updated. It includes the following elements:

- **l** The identification of the CB responsible for the account owner;
- **l** The identification of the credit consumer;
- **l** The type of limit to be updated;
- **l** The identification of the credit provider;
- **l** The identification of the account;
- **l** The limit amount to set;
- **l** The date from which the limit is valid.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.011.001.07_T2S

Business rule applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Default Document/ModfyLmt/LmtDtls/LmtId/Dflt	LimitIdentification5	IIMP199
~~Proprietary~~Identification Document/ModfyLmt/LmtDtls/LmtId/~~Cur~~D-flt/SysId/MktInfrstrctrId/Prtry	~~BICFIIdentifier~~BICFIDec2014Identifier	DRU9001 DRU9003
~~Proprietary~~ ~~Document/ModfyLmt/LmtD-tls/LmtId/Cur/SysId/MktInfrstrctrId/Prtry~~	~~BICFIIdentifier~~	~~DRU9003~~

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~BIC~~Identification Document/ModfyLmt/LmtDtls/LmtId/~~Cur~~D-flt/BilLmtCtrPtyId/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	DRU9001 DRU9003 DRU9059 DRU9101
~~BIC~~ ~~Document/ModfyLmt/LmtD-tls/LmtId/Cur/BilLmtCtrPtyId/FinInstnId/BIC~~	~~BICFIIdentifier~~	~~DRU9003~~
~~Code~~ ~~Document/ModfyLmt/LmtD-tls/LmtId/Cur/Tp/Cd~~	~~LimitType3Code~~	~~DRU9003~~
~~BIC~~Account owner Document/ModfyLmt/LmtDtls/LmtId/~~Cur~~D-flt/AcctOwnr/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	DRU9001 DRU9003
~~BIC~~ ~~Document/ModfyLmt/LmtDtls/LmtId/Cur/Ac-ctOwnr/FinInstnId/BIC~~	~~BICFIIdentifier~~	~~DRU9003~~
Identification Document/ModfyLmt/LmtDtls/LmtId/~~Cur~~D-flt/AcctId/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_Re-strictedFINXMax34Text	DRU9001 DRU9003 DRU9101
~~Identification~~ ~~Document/ModfyLmt/LmtDtls/LmtId/Cur/Ac-ctId/Othr/Id~~	~~RestrictedFINX2Max34Text~~	~~DRU9003~~
AmountWithCurrency Document/ModfyLmt/LmtDtls/NewLm-tValSet/Amt/AmtWthCcy	~~RestrictedFINActiveCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmount	DRU9055 DRU9056 DRU9150 DRU9800

1 ### 3.3.3.7.3 *The message in business context*

2 Message example: ~~camt.011.001.07_ T2S_UpdateLimit_Example~~CRDMUpdateLimit_example.xml

3 In this example a CB with BIC "BITAITRRXXX" ~~participating in T2S and associated to party code "NCBAXXY-~~

4 ~~YAAA"~~ requests the update of the Auto-collateralisation limit set for payment bank ~~identified with party code~~

5 ~~"PAYBXXYYAAA"~~with BIC "UNCRITMMXXX"~~linked~~ owning the ~~to dedicated~~ cash account identified with

6 "ACC001". ~~"123456".~~

3.3.3.8   DeleteLimitV07 (camt.012.001.07)

3.3.3.8.1 Overview and scope of the message

This chapter illustrates the *DeleteLimitV07* message.

The *DeleteLimitV07* is sent by a CB, payment bank or any party authorised by them to CRDMT2S.

It is used for instructing the deletion of a limit, by providing details about the limit to be deleted.

In response to the delete limit message, CRDMT2S sends a camt.025.001.05 message when the deletion of the limit has been successfully performed, queued or rejected.

3.3.3.8.2 The T2S-specific schema

Outline of the schema

The *DeleteLimitV07* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It must contains an identification assigned by the sending party to uniquely and unambiguously identify the message.

LimitDetails

This building block is mandatory and non repetitive. It contains detailed information related to the limit to be deleted. It includes elements uniquely identifying a limit as responsible CB, credit consumer, limit type, credit provider and cash account identification.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.012.001.07_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ProprietaryIdentification Document/DelLmt/LmtD- tls/CurLmtId/SysId/MktInfrstrctrId/Prtry	BICFIIdentifierBICFIDec2014Identifier	DRD9001 DRD9003
Proprietary Document/DelLmt/LmtD- tls/CurLmtId/SysId/MktInfrstrctrId/Prtry	BICFIIdentifier	DRD9003
BICIdentification	BICFIIdentifierBICFIDec2014Identifier	DRD9001 DRD9003

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/DelLmt/LmtD-tls/CurLmtId/BilLmtCtrPtyId/FinInstnId/BICFI		
Code Document/DelLmt/LmtDtls/CurLmtId/Tp/Cd	LimitType3Code	DRD9003
~~BIC~~Account owner Document/DelLmt/LmtDtls/CurLmtId/AcctOwnr/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	DRD9001 DRD9003
Identification Document/DelLmt/LmtDtls/CurLmtId/AcctId/Othr/Id	~~RestrictedFINX2Max34Text~~TARGET_RestrictedFINXMax34Text	DRD9003

3.3.3.8.3 The message in business context

Message example: ~~camt.012.001.07_T2S_DeleteLimit_Example~~CRDMDeleteLimit_example.xml

In this example a CB with BIC "BITAITRRXXX" participating in T2S and associated to party code "NCBAXXY-YAAA"requests the deletion of the Auto-collateralisation limit set for payment bank identified with BIC "UN-CRITMMXXX" owning ~~party code "PAYBXXYYAAA" linked to dedicated~~ the cash account identified with "~~123456~~ACC001".

3.3.3.10.2 Message

The CoCo-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.019.001.07_CoCo

3.3.3.11 ModifyStandingOrderV06 (camt.024.001.06)

3.3.3.11.1 Overview and scope of the message

This chapter illustrates the *ModifyStandingOrderV06* message.

The *ModifyStandingOrderV06* message is sent by Payment Banks, CBs or any parties authorised by them to CRDM~~T2S~~ to create, update or modify standing or predefined liquidity transfer orders.

The *ModifyStandingOrderV06* message is replied by a camt.025.001.05 to return a positive technical response to the initiating ~~T2S~~ Party or to provide detailed information in case of an error.

3.3.3.11.2 The T2S-specific schema

Outline of the schema

The *ModifyStandingOrderV06* message is composed of the following message building blocks:

MessageIdentification

1   This building block is mandatory.

2   **StandingOrderIdentification**

3   This building block is mandatory.

4   **NewStandingOrderValueSet**

5   This building block is mandatory.

6   *References/Links*

7   The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

8   vided outside of this document under the following link:

9   http://www.swift.com/mystandards/T2S/camt.024.001.06_T2S

10   *Business rules applicable to the schema*

11

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ModifyStandingOrderV06 Document/ModfyStgOrdr	ModifyStandingOrderV06	DCU4001 DCC4001
Identification Document/ModfyStgOrdr/StgOrdrId/Id	~~RestrictedFINMax16Text_T2S_1~~ RestrictedFINXMax35Text-RestrictedSlash	DCU4003 DCU4030 DCC4075 DCC4300
Identification Document/ModfyStgOrdr/StgOr-drId/Acct/Id/Othr/Id	~~RestrictedFINXMax34Text~~ TARGET_RestrictedFINXMax34Text	DCC4070 DCU4003
AmountWithCurrency Document/ModfySt-gOrdr/NewStgOrdrValSet/Amt/AmtWthCcy	~~RestrictedFINActiveCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	~~DCC4091~~ DCC4092 DCU4091 DCU4092 DCC4093 DCU4093
Identification Document/ModfySt-gOrdr/NewStgOrdrValSet/CdtrAcct/Id/Othr/Id	~~RestrictedFINXMax34Text~~ TARGET_RestrictedFINXMax34Text	DCC4079 DCC4080 DCC4200 DCU4200 DCC4085 DCC4185

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Debitor Account Document/ModfySt-gOrdr/NewStgOrdrValSet/DbtrAcct/Id/Othr/Id	TARGET_RestrictedFINXMax34Text	DCC4085 DCC4185
ActiveCurrencyCode Document/ModfySt-gOrdr/NewStgOrdrValSet/Amt/AmtWthCcy/@Ccy	ActiveCurrencyCode	DCC4800 DCU4800
~~ExecutionType~~ ~~Document/ModfySt-gOrdr/NewStgOrdrValSet/ExctnTp~~	~~ExecutionType1Choice~~	~~DCC4090~~
Time Document/ModfySt-gOrdr/NewStgOrdrValSet/ExctnTp/Tm	ISOTime	~~DCU4090~~ DCC4090 DCC4200 DCU4200
Proprietary Document/ModfySt-gOrdr/NewStgOrdrValSet/ExctnTp/Evt/Prtry	~~EventTypeCode_T2S_2~~ TARGET_EventTypeCode_CRDM	DCU4090 DCC4090 DCC4081 DCC4200 DCC4210 DCU4081 DCU4200 DCU4210 ~~IIMP138~~
Validity Period Document/ModfySt-gOrdr/NewStgOrdrValSet/VldtyPrd	DatePeriod2Choice	DCC4120 DCU4140 DCU4141 DCU4130 DCC4200 DCU4200 DCC4121 DCU4010 DCU4030

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~FromDate~~ ~~Document/ModfySt-gOrdr/NewStgOrdrValSet/VldtyPrd/FrDt~~	~~RestrictedISODate~~	~~DCC4120~~ ~~DCU4140~~ ~~DCU4141~~ ~~DCU4130~~ ~~DCC4200~~ ~~DCU4200~~ ~~IIMP138~~
~~ToDate~~ ~~Document/ModfySt-gOrdr/NewStgOrdrValSet/VldtyPrd/ToDt~~	~~RestrictedISODate~~	~~DCC4121~~ ~~DCU4130~~ ~~DCU4140~~ ~~DCC4200~~ ~~DCU4200~~
~~FromDate~~ ~~Document/ModfySt-gOrdr/NewStgOrdrValSet/VldtyPrd/FrToDt/FrDt~~	~~RestrictedISODate~~	~~DCC4120~~ ~~DCU4140~~ ~~DCU4141~~ ~~DCU4130~~ ~~DCC4200~~ ~~DCU4200~~ ~~IIMP138~~
~~ToDate~~ ~~Document/ModfySt-gOrdr/NewStgOrdrValSet/VldtyPrd/FrToDt/ToDt~~	~~RestrictedISODate~~	~~DCC4121~~ ~~DCU4130~~ ~~DCU4140~~ ~~DCC4200~~ ~~DCU4200~~
ZeroSweepIndicator Document/ModfySt-gOrdr/NewStgOrdrValSet/ZeroSweepInd	TrueFalseIndicator	~~DCC4091~~ DCC4092 DCU4091 DCU4092

1

2 ### *3.3.3.11.3 The message in business context*

3 Specific message requirements

Sender instructs <u>CRDM</u>~~T2S~~ for the maintenance or definition of Liquidity Transfer Order. There are no restrictions.

Message example: camt.024.001.06_T2S_DefinitionTime-basedStandingOrderT2SDedicatedCashAccountRTGSAccount_Example.xml

In this example a Maintenance of Liquidity Transfer Order is used to define a time based standing order from a T2S Dedicated Cash Account to an RTGS account. The following parameters are defined:

l T2S dedicated cash account: "T2SDEDICATEDCASHACCOUNT"

l Amount to be credited or debited through the liquidity transfer order: "300000.00"

l Event time: 14:20:00.00

l Credited RTGS account: "RTGSACCOUNT"

l Valid From Date: 2014-06-13

Message example: camt.024.001.06_T2S_DefinitionPredefinedOrderT2SDedicatedCashAccountRTGSaccount_Example.xml

In this example a Maintenance of Liquidity Transfer Order is used to define a predefined order from T2S Dedicated Cash Account to an RTGS account, based on business event "Beginning of daytime.

Message example: camt.024.001.06_T2S_ModificationOfAEventBasedStandingOrderT2SDedicatedCashAccountRTGSaccount_Example.xml

In this example a Maintenance of Liquidity Transfer Order is used to modify a standing order from T2S Dedicated Cash Account to an RTGS account, based on business event "Start of cycle 1 / preparation of sequence 1".

3.3.3.12   ReceiptV05 (camt.025.001.05)

3.3.3.12.1 Overview and scope of the message

This chapter illustrates the *ReceiptV0*5 message.

The *ReceiptV0*5 message is sent by T2S to a CB or directly connected T2S Party or an RTGS system (e.g. TARGET2) to confirm/reject the execution of a liquidity transfers from a T2S Dedicated Cash Account to a cash account in an RTGS system and vice versa, <u>and it is sent by CRDM</u> to inform about limit maintenance status /limit maintenance confirmation and standing/predefined order maintenance status and confirmation. It is also used to inform an RTGS system that all liquidity transfers in T2S are final. [2]

This message is sent by T2S in the following message usages:

l <u>T2S</u> Rejection;

l Accepted Liquidity Transfer;

l Information to T2S Actor – Liquidity transfer Status;

_____

2   Please note that the described functionality won´t be available before CSLD go-live.

1   **I** Information to T2S Actor (CB Info RTGS rejection/Invalid RTGS answer);

2   **I** Information to RTGS system;

3   **I** ~~Limit maintenance status and Limit maintenance confirmation;~~

4   **I** Liquidity transfers completed. [3]

5   This message is received by T2S in the following case:

6   **I** RTGS Answer.

7

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

9   **I** CRDM Rejection;

10   **I** Information to T2S Actor – Liquidity transfer Status;

11   **I** Limit maintenance status and Limit maintenance confirmation;

12

13   These message usages and case are described in the section "The message in business context".

14

15   […]

16   ### 3.3.3.12.2   *The T2S-specific schema*

17   The CoCo-specific schema and documentation in HTML/PDF format as well as the message examples are

18   provided outside of this document under the following link:

19   http://www.swift.com/mystandards/T2S/camt.025.001.05_CoCo

20   ### 3.3.3.12.3 *The message in business context*

21   *Message usage: T2S Rejection*

22   Error or status message in case of failed business validation checks of the incoming original message

23   (camt.050, camt.051~~, camt.071 and camt.024~~)

24   Specific message requirements

25

26   […]

27

28   *Message usage: CRDM Rejection*

29   Error or status message in case of failed business validation checks of the incoming original message

30   (camt.071 and camt.024)

31   Specific message requirements

---

[3]   Please note that the described functionality won´t be available before CSLD go-live.

1

Message Item	Data Type/ Code	Utilisation
MessageIdentification Document/Rct/RctDtls/OrgnlMsgId/MsgId	TARGET_RestrictedFINXMax35Text	Copy of BAH MsgId of incoming message.
Status Document/Rct/RctDtls/ReqHdlg/StsCd	Max4AlphaNumericText	Status code

2 […]

3

4 *Message usage: Information to T2S Actor – Liquidity transfer Status*

5 The Liquidity Transfer status message is sent to the CBs or any parties authorised by them ~~by T2S~~ to inform

6 them accordingly about the settlement status. This message is generated in case:

7 ❙ A liquidity transfer was successful settled ("partially settled" or "settled") - message sent by T2S;

8 ❙ A liquidity transfer is not settled for example due to insufficient liquidity or intraday Restrictions - mes-

9 sage sent by T2S;

10 ❙ Standing/predefined order maintenance status and confirmation - message sent by CRDM.

11 […]

12

13 Specific message requirements (Standing/predefined order maintenance status and confirmation):

14 CRDM~~T2S~~ sends the status of the static data updated requested by an original message camt.024 or

15 camt.071.

16

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
MessageIdentification Document/Rct/RctDtls/OrgnlMsgId/MsgId	~~RestrictedFINXMax16Text~~ Restricted-FINXMax35Text	MsgId of the underlying StandingOrder request
StatusCode Document/Rct/RctDtls/ReqHdlg/StsCd	Max4AlphaNumericText	Static data statuses: LTOC (Static data Liquidity Transfer Order maintenance "Completed" code) LTOQ (Static data Liquidity Transfer Order maintenance "Queued" code) LTOR (Static data Liquidity Transfer Order maintenance "Rejected" code)

1 Message usage example: ~~camt. camt.025.001.05_T2S_InformationToT2SActor_StandingOrderMaintenanceS-~~
2 ~~tatus_Example~~ StandingOrderforLimitnotification_example.xml

3 ~~In this example a Receipt is generated by T2S, e. g. as response to a Modify Standing Order request. The~~
4 ~~Modify Standing Order request has been sucessfully processed (static data status: LTOC "completed").~~

5 In this example, the recipient is notified about the successful completion of a Modify Standing Order CRDM
6 request.

7 […]

8

9

10 *Message usage: Limit maintenance status and Limit maintenance confirmation*

11 ~~T2S~~CRDM sends the status of the static data updated requested by an original message camt.011 or
12 camt.012.

13 Specific message requirements
14

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
MessageIdentification Document/Rct/RctDtls/OrgnlMsgId/MsgId	~~RestrictedFINXMax16Text~~ Restricted-FINXMax35Text	MsgId of the underlying Limit request
StatusCode Document/Rct/RctDtls/ReqHdlg/StsCd	Max4AlphaNumericText	Static data statuses: LIMC (Static data Limit maintenance "Completed" code) LIMQ (Static data Limit maintenance "Queued" code) LIMR (Static data Limit maintenance "Rejected" code)

15 Message usage example: ~~camt.025.001.05T2S_LimitMaintenanceStatus_LimitMaintenanceConfirmation_Ex-~~
16 ~~ample~~ Liquidity transferOrdernotification_example.xml

17 ~~In this example a Receipt is generated by T2S, e. g. as response to a Modify Limit message. The Limit re-~~
18 ~~quest has been queued (LIMQ).~~

19 In this example, the recipient is notified about the queuing of a CRDM Limit request.

20 […]

Message Item	Data Type/ Code	Utilisation
Identification Document/Rct/MsgHdr/ReqTp/Prtry/Id	RequestTypeGenericIdentifica- tion1Code_T2S_1	VSTS: Receipt conveys a vali- dation status ~~(not present in~~ ~~case of provided static data~~ ~~statuses)~~

3.3.3.13.3 The message in business context

[…]

l In case the Liquidity Transfer is sent from T2S to the RTGS system (Outbound Liquidity Transfer) it is

necessary that the receiving RTGS account is set up in <u>CRDM</u> ~~T2S static data~~.

3.3.3.21 IntraBalanceMovementStatusAdviceV01 (camt.067.001.01)
3.3.3.21.3 The message in business context
[…]
Specific message requirements
To inform about the unsettled part of a partial filling reservation, the IntraBalanceMovementStatusAdviceV01
includes the following information:
l […]
l Balance From/Type/Proprietary ID that, within the <u>Reference Data</u> of T2S, corresponds to an "Object Re-
striction Type" that is a "cash balance" and a "Restriction Processing Type" that is "Deliverable".
l Balance To/Type/Proprietary ID that, within the <u>Reference Data</u> of T2S, corresponds to an "Object Re-
striction Type" that is a "cash balance" and a "Restriction Processing Type" that is "Reservation".
[…]

3.3.3.23   GetStandingOrderV03 (camt.069.001.03)

3.3.3.23.1 Overview and scope of the message

This chapter illustrates the *GetStandingOrderV0*3 message.

The *GetStandingOrderV0*3 message is sent by a CB or a payment bank or any party authorised by them ~~to~~

~~T2S~~. It is used to request a list of information on standing and predefined orders.

This message is sent to <u>CRDM</u>~~T2S~~ to make the following types of queries:

l Liquidity Transfer Order Detail Query;

l Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query;

l Liquidity Transfer Order Link Set Query;

l Liquidity Transfer Order List Query<u>.</u>~~;~~

<u>This message is sent to T2S to make the following query:</u>

l Total Amount of Predefined and Standing Liquidity Transfer Orders Query.

These query types are described in the section "The message in business context".

In response to the *GetStandingOrderV03* message, CRDM/T2S sends a camt.070.001.04 message containing information on requested items or a business error.

3.3.3.23.2 The T2S-specific schema

Outline of the schema

The *GetStandingOrderV03* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and contains common business identification for the message.

StandingOrderQueryDefinition

This building block is mandatory and defines the standing order query search criteria.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.069.001.03_T2S

The CoCo-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.069.001.03_CoCo

Business rules applicable to the schema

1

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Proprietary Document/GetStgOrdr/MsgHdr/ReqTp/Prtry/~~Id~~	~~QueryTypeIdentification_T2S_4~~ TARGET_QueryTypeIdentification1	IIMP011 IIMP012 IIMP013 IIMP014 IIMP015 IIMP027 IIMP028 IIMP029 IIMP152 IIMP200
KeyAttributesIndicator Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/KeyAttrbtsInd	TrueFalseIndicator	IIMP011 IIMP012 IIMP014 IIMP027 IIMP028 IIMP029
StandingOrderIdentification Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/StgOrdrId	~~RestrictedFINXMax16Text~~ RestrictedFINXMax35Text-RestrictedSlash	~~QMPC057~~ IIMP012 IIMP028
Identification Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	IIMP011 IIMP013 ~~QMPC031~~
Currency Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/Ccy	ActiveCurrencyCode	~~QMPC054~~ IIMP011 IIMP013
~~FromDate~~Validity Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/VldtyPrd/~~FrToDt/FrDt~~	~~RestrictedISODate~~DatePeriod2Choice	IIMP013 IIMP011 ~~QMPC015~~

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~ToDate~~ ~~Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/~~ ~~NewCrit/SchCrit/VldtyPrd/FrToDt/ToDt~~	~~RestrictedISODate~~	~~IIMP013~~ ~~IIMP011~~ ~~QMPC015~~
BICFI Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	~~QMPC084~~ IIMP011 IIMP013 IIMP015 ~~QMPC032~~
BICFI Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/RspnsblPty/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	IIMP011 IIMP013 IIMP015 ~~QMPC084~~ ~~QMPC048~~
LinkSetIdentification Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/LkSetId	~~RestrictedFINXMax16Text~~ TARGET_RestrictedFINXMax16Text	~~QMPC061~~ IIMP014

3.3.3.23.3 The message in business context

Query Type: Liquidity Transfer Order Detail Query

This query type enables the sender to request the details of a specific predefined or standing liquidity transfer orders, according to their access rights.

The following fields must be used to restrict the query further:

l Liquidity Transfer Order Identifier (mandatory);

l Only key fields returned (Boolean, mandatory, further details see response message).

Specific message requirements

To query CRDM~~T2S~~ for a Liquidity Transfer Order Detail, the field RequestType must be filled with the "LDEQ" code. All possible search criteria are listed.

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/GetStgOrdr/MsgHdr/ReqTp/Prtry	~~QueryTypeIdentification_T2S_4~~ TARGET_QueryTypeIdentification1	Liquidity Transfer order detail query (LDEQ)
KeyAttributesIndicator Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/KeyAttrbtsInd	TrueFalseIndicator	"true" or "false"
StandingOrderIdentification Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/StgOrdrId	~~RestrictedFINXMax16Text~~ RestrictedFINXMax35Text-RestrictedSlash	Liquidity Transfer Order Identifier

2 Query type example: camt.069.001.03_T2S_LiquidityTransferOrderDetailQuery_Example.xml

3 In this example a Liquidity Transfer Order Detail Query with key attribute indicator: false and Liquidity
4 Transfer Order Identifier is sent to CRDM~~T2S~~.

5

6 *Query Type: Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query*

7 This query type enables the sender to request information on the details of a specific predefined or standing
8 liquidity transfer orders, according to their access rights.

9 The following fields can be used to restrict the query further:

10 **l** Unique technical identifier of the liquidity transfer order link set (optional);

11 **l** Only key fields returned (Boolean, mandatory, further details see response message).

12 Specific message requirements

13 To query CRDM~~T2S~~ for Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query, the field Re-
14 questType must be filled with the "SLSQ" code. All possible search criteria are listed.

1

Message Item	Data Type/ Code	Utilisation
Proprietary Document/GetStgOrdr/MsgHdr/ReqTp/Prtry	~~QueryTypeIdentification_T2S_4~~ TARGET_QueryTypeIdentification1	Liquidity Transfer Order of a liquidity transfer order link set query (SLSQ)
KeyAttributesIndicator Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/KeyAttrbtsInd	TrueFalseIndicator	"true" or "false"
LinkSetIdentification Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/LkSetId	~~RestrictedFINXMax16Text~~ TARGET_RestrictedFINXMax16Text	Unique technical identifier of the liquidity transfer order link set

2 Query type example: camt.069.001.03_T2S_LiquidityTransferOrderOfALiquidityTransferOrder-

3 LinkSetQuery_Example.xml

4 In this example a Liquidity Transfer Order Link Set Query, with search criteria: key field indicator false and

5 LinkSetIdentification is sent to CRDM~~T2S~~.

6

7 *Query Type: Liquidity Transfer Order Link Set Query*

8 This query type enables the sender to request only information on liquidity transfer order link sets, they are

9 allowed to access.

10 It is used for querying information about the set of sequenced liquidity transfer orders and their status. A

11 liquidity transfer order link set encompasses standing liquidity transfer orders for a T2S Dedicated Cash Ac-

12 count in a certain order. This concept is used in order to support the T2S multiple liquidity provider model.

13 The following fields can be used to restrict the query further. If a field is not specified, CRDM~~T2S~~ returns all

14 liquidity transfer order link set information consistent with the access rights:

15 **l** T2S party (party BIC and Parent BIC) (optional);

16 **l** T2S Dedicated Cash Account number (optional);

17 **l** 'Valid from' date (optional);

18 **l** 'Valid to' date (optional);

19 **l** T2S settlement currency (optional).

20 Specific message requirements

21 To query CRDM~~T2S~~ for information about the Liquidity Transfer Order Link Set query, the field RequestType

22 must be filled with the "LLSQ" code. All possible search criteria are listed.

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/GetStgOrdr/MsgHdr/ReqTp/Prtry	~~QueryTypeIdentification_T2S_4~~ TARGET_QueryTypeIdentification1	Liquidity Transfer Order Link set query (LLSQ)
Identification Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	T2S dedicated cash account
Currency Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/Ccy	ActiveCurrencyCode	Currency
FromDate Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/VldtyPrd/FrToDt/FrDt	RestrictedISODate	Valid from
ToDate Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/VldtyPrd/FrToDt/ToDt	RestrictedISODate	Valid to
BICFI Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	BIC of the party
BICFI Docu- ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/ NewCrit/SchCrit/RspnsblPty/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Parent BIC of the Party

2 Query type example: camt.069.001.03_T2S_LiquidityTransferOrderLinkSetQuery_Example.xml

3 In this example a Liquidity Transfer Order Link Set query with search criteria key field indicator false and

4 LinkSetIdentification is sent to CRDM~~T2S~~.

5

6 *Query Type: Liquidity Transfer Order List Query*

7 This message enables the sender to request listed information about predefined and standing liquidity trans-

8 fer orders. Liquidity Transfer Orders encompass standing and predefined liquidity transfer orders which are

1 stored as static data. Requesting ~~T2S~~ System users receive information only on liquidity transfer orders they
2 are allowed to access.

3 The following fields can be used to restrict the query further. If a field is not specified, CRDM~~T2S~~ returns li-
4 quidity transfer order information consistent with the access rights:

5 **l** Party BIC (CB, settlement bank, payment bank);

6 **l** Parent BIC of the Party;

7 **l** T2S Dedicated Cash Account number;

8 **l** 'Valid from' date (optional);

9 **l** 'Valid to' date (optional);

10 **l** T2S settlement currency;

11 **l** Only key fields returned (boolean, mandatory, further details find within response message).

12 Specific message requirements

13 To query CRDM~~T2S~~ for information about the Liquidity Transfer Order List, the field RequestType must be
14 filled with the "LLIQ" code. All possible search criteria are listed.
15

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/GetStgOrdr/MsgHdr/ReqTp/Prtry	~~QueryTypeIdentification_T2S_4~~ TARGET_QueryTypeIdentification1	Liquidity Transfer Order list query (LLIQ)
Currency Document/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/Ccy	ActiveCurrencyCode	Currency
FromDate Document/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/VldtyPrd/FrToDt/FrDt	RestrictedISODate	Valid from
ToDate Document/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/VldtyPrd/FrToDt/ToDt	RestrictedISODate	Valid to

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
BICFI Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	BIC of the Party
BICFI Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/RspnsblPty/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Parent BIC of the party
KeyAttributesIndicator Docu-ment/GetStgOrdr/StgOrdrQryDef/StgOrdrCrit/NewCrit/SchCrit/KeyAttrbtsInd	TrueFalseIndicator	"true" or "false"

1 Query type example: camt.069.001.03 T2S_LiquidityTransferOrderListQuery_Example.xml

2 In this example a Liquidity Transfer Order List Query with search criteria T2S Dedicated Cash Account,

3 KeyAttributesIndicator, Party and Parent BIC is sent to CRDM~~T2S~~.

4 […]

5

6 3.3.3.24   ReturnStandingOrderV04 (camt.070.001.04)

7 **3.3.3.24.1 Overview and scope of the message**

8 This chapter illustrates the *ReturnStandingOrderV04* message.

9 The *ReturnStandingOrderV04* message is sent ~~by T2S~~ to a CB or a directly connected T2S party (i.e., a CSD

10 participant granted direct access, like a bank, CCP, etc.). It is used to respond on requests on information on

11 standing and predefined orders.

12 ~~T2S sends t~~The *ReturnStandingOrderV04* message is sent in response to the camt.069.001.03 message,

13 containing information on requested items or a business error.

14 This message is sent by CRDM~~T2S~~ in the following message usages:

15 **l** Liquidity Transfer Order Detail Query Response;

16 **l** Liquidity Transfer Order of a Liquidity Transfer Order Link Set Query Response;

17 **l** Liquidity Transfer Order Link Set Query Response~~;~~

18 **l** Liquidity Transfer Order List Query Response.~~;~~

19

20 This message is sent by T2S in the following message usage:

1   **|**   Total Amount of Predefined and Standing Liquidity Transfer Orders Query Response.

2   These message usages are described in the section "The message in business context".

3   ### *3.3.3.24.2 The T2S-specific schema*

4   *Outline of the schema*

5   The *ReturnStandingOrderV04* message is composed of the following message building blocks:

6   **MessageHeader**

7   This building block is mandatory and contains common business identification for the message.

8   **ReportOrError**

9   This building block is mandatory and defines reports on standing orders. Reports either on the account infor-

10   mation or indicates that an operational error has been issued during the processing of the related request.

11   *References/Links*

12   The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

13   vided outside of this document under the following link:

14   http://www.swift.com/mystandards/T2S/camt.070.001.04_T2S

15   The CoCo-specific schema and documentation in HTML/PDF format as well as the message examples are

16   provided outside of this document under the following link:

17   http://www.swift.com/mystandards/T2S/camt.070.001.04_CoCo

18   *Business rules applicable to the schema*

19   Not applicable (T2S outgoing message)

20   ### *3.3.3.24.3 The message in business context*

21   *Message usage: Liquidity Transfer Order Detail Query Response*

22   This message usage returns the Liquidity Transfer Order Details which matches the specified selection pa-

23   rameter and provides thus either the key fields of the respective liquidity transfer order or the key fields and

24   some additional information of the respective liquidity transfer order.

25   In case the requesting ~~T2S~~ System user does not choose the key field option, CRDM~~T2S~~ returns the follow-

26   ing information:

27   **|**   Parent BIC (account operating CB of the T2S Dedicated Cash Account to which the respective liquidity

28   transfer order is linked); (key-field)

29   **|**   Party BIC (account owning party of the T2S Dedicated Cash Account, to which the respective liquidity

30   transfer order is linked); (key-field)

31   **|**   Party Short Name (key-field)

32   **|**   Currency;(key-field)

33   **|**   Liquidity Transfer Order Identifier; (key-field)

34   **|**   [Liquidity Transfer Order Reference]; (No key-field)

1   **l**   Debit cash account number (T2S Dedicated Cash Account number); (key-field)

2   **l**   Credit cash account number (External RTGS account number); (key-field)

3   **l**   Amount; (key-field)

4   **l**   All cash; (key-field)

5   **l**   Execution type; (key-field)

6   **l**   Execution type description; (key-field)

7   **l**   Valid from date; (key-field)

8   **l**   Valid to date;(key-field)

9   **l**   Transfer Order Type [Code for standing order predefined LTO]; (key field)

10 In case the requesting ~~T2S~~ System user chooses the "key field" option, <u>CRDM</u>~~T2S~~ does not return the attrib-

11 utes set in brackets.

12 Specific message requirements in case of business data response
13

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ <u>TAR-GET_QueryTypeIdentification1</u>	LDEQ
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrId/Id	~~RestrictedFINXMax16Text~~ <u>RestrictedFINXMax35Text-RestrictedSlash</u>	Liquidity Transfer Order Identifier
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrId/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ <u>TARGET_RestrictedFINXMax34Text</u>	Debited T2S dedicated cash account
Currency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrId/Acct/Ccy	ActiveOrHistoricCurrencyCode	Currency
AmountWithoutCurrency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/Amt/AmtWthtCcy	~~RestrictedFINImpliedCurrencyAndAmount~~ <u>TARGET_Max18_Max2DecimalAmountImpliedCurrency</u>	Amount
CreditDebitIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/CdtDbtInd	CreditDebitCode	"DBIT"
FromDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/VldtyPrd/FrDt	RestrictedISODate	Valid from

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ToDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/VldtyPrd/ToDt	RestrictedISODate	Valid to
BICFI Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Account owning party of the T2S dedicated cash account
BIC Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/RspnsblPty/FinInstnId/BIC	~~BICFIIdentifier~~BICFIDec2014Identifier	Account operating NCB of the T2S dedicated cash account
Time Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/ExctnTp/Tm	ISOTime	Execution Time
Proprietary Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/ExctnTp/Evt/Prtry	~~EventTypeCode_T2S_2~~ TARGET_EventTypeCode_CRDM	Execution event e. g. EDLT
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/CdtrAcct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_Re- strictedFINXMax34Text	Credited cash account (External RTGS account number)
ZeroSweepIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/ZeroSweepInd	TrueFalseIndicator	All cash indicator "true"

1 Message usage example in case of business data response: camt.070.001.04_T2S_LiquidityTransferOrderDe-
2 tailQueryResponse_Example.xml

3 In this example a Liquidity Transfer Order Detail Response with business data referring to a Liquidity Trans-
4 fer order detail query is sent by CRDM~~T2S~~.

5 Requesting T2S System user does not choose the key field option, CRDM~~T2S~~ returns all of the following in-
6 formation:

7 l NCB BIC: NCBAAA20;

8 l Party BIC: AAAAAA20;

9 l Currency: EUR;

10 l Liquidity Transfer Order Identifier: LIQUTRANORDRID;

11 l Liquidity Transfer Order Reference: LIQUIORDERREF;

12 l Debit cash account number: DEBITCASHACCOUNT1;

1   ❙ Credit cash account number: CREDITCASHACCOUNT2;

2   ❙ Amount: 6000000.00;

3   ❙ All cash: False;

4   ❙ Execution type is time based,

5   ❙ Valid from and to date: 2015-08-13-2015-08-30.

6 Specific message requirements in case of error response:
7

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ <u>TAR-GET_QueryTypeIdentification1</u>	LDEQ
Proprietary Document/RtrSt-gOrdr/RptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	~~T2S s~~Specific error code as specified in the error code table
Description Document/RtrStgOrdr/RptOrErr/OprlErr/Desc	~~RestrictedFINXMax140Text~~ <u>TARGET_RestrictedFINXMax140Text</u>	Textual description in addition to the reported ~~T2S~~ specific error code

8 Message usage example in case of error response: camt.070.001. 04_T2S_ErrorneousMessageLiquidi-

9 tyTransferOrderDetailQueryResponse_Example.xml

10 In this example a Liquidity Transfer Order Detail Response with an erroneous message referring to Liquidity

11 Transfer order detail query, the specified Liquidity Transfer Order Identifier is not known by <u>CRDM</u>~~T2S~~ is

12 sent to the corresponding party:

13   ❙ (ISO) error code;

14   ❙ Error information including error text and the wrong Liquidity Order Identifier: ORDERID123456789.

15

16 *Message usage: Liquidity Transfer Order of a Liquidity Transfer Order Link Set Response*

17 This message usage enables the sender to receive information according to their access rights. CBs, settle-

18 ment banks and payment banks have the possibility to receive all liquidity transfer orders of a liquidity trans-

19 fer order link set.

20 In case the requesting ~~T2S~~ System user chooses the key field option, <u>CRDM</u>~~T2S~~ returns the Liquidity Trans-

21 fer Order Link information that matches the specified selection parameter and provides all attributes identify-

22 ing a standing liquidity transfer order in a link set, i. e. Liquidity Transfer Order Link Identifier, Liquidity

23 Transfer Order Identifier and Transfer Order Sequence.

24 In case the requesting ~~T2S~~ System user does not choose the key field option, <u>CRDM</u>~~T2S~~ returns the Liquidity

25 Transfer Order Link information that matches the specified selection parameter and provides:

26   ❙ All attributes identifying a standing liquidity transfer order in a link set , i. e. Liquidity Transfer Order Link

27   Identifier, Liquidity Transfer Order Identifier and Transfer Order Sequence;

1   I All attributes of the standing liquidity transfer order, i. e.:

2   – CB (BIC) (account operating CB),

3   – Party (BIC) of the T2S Dedicated Cash Account to which the queried Liquidity transfer Order link set
4   refers,

5   – Party Short Name

6   – Currency,

7   – Liquidity transfer order identifier,

8   – Liquidity transfer order reference,

9   – Transfer Order Sequence

10   – Debit cash account number (T2S Dedicated Cash Account number),

11   – Credit cash account number (External RTGS account number),

12   – Valid from date,

13   – Valid to date,

14   – Execution type,

15   – Execution event,

16   – Execution time

17   – Amount All cash

18   – Transfer Order Type

19   Specific message requirements in case of business data response

20   The Liquidity Transfer Order of a Liquidity Transfer Order Link Set Response contains business data.
21

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ TAR-GET_QueryTypeIdentification1	SLSQ
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOr-drId/Id	~~RestrictedFINXMax16Text~~ RestrictedFINXMax35Text-RestrictedSlash	Liquidity Transfer Order Identifier
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOr-drId/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	Debited T2S dedicated cash account
Currency Document/RtrStgOrdr/RptOrErr/Rpt/StgOr-drId/Acct/Ccy	ActiveOrHistoricCurrencyCode	Currency

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
AmountWithoutCurrency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/Amt/AmtWthtCcy	~~RestrictedFINImpliedCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	Amount
CreditDebitIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/CdtDbtInd	CreditDebitCode	"DBIT"
Code Document/RtrStgOrdr/RptO-rErr/Rpt/StgOrdrOrErr/StgOrdr/Tp/Cd	StandingOrderType1Code	"PSTO" or "USTO"
Reference Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/Ref	~~RestrictedFINXMax16Text~~ RestrictedFINXMax35Text-RestrictedSlash	Liquidity Transfer Order Ref-erence
FromDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/VldtyPrd/FrDt	RestrictedISODate	Valid from
ToDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/VldtyPrd/ToDt	RestrictedISODate	Valid to
BICFI Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Party BIC of the T2S dedi-cated cash account
Name Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/SysMmb/FinInstnId/Nm	~~RestrictedFINXMax140Text~~ TARGET_Re-strictedFINXMax140Text	Party short name of the ac-count owning party
BIC Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/RspnsblPty/FinInstnId/BIC	~~BICFIIdentifier~~BICFIDec2014Identifier	BIC of the account operating NCB
LinkSetIdentification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/LkSetId	~~RestrictedFINXMax16Text~~ TARGET_Re-strictedFINXMax16Text	Liquidity Transfer Order Link Set Identifier
LinkSetOrderSequence Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/LkSetOrdrSeq	Number	Transfer Order Sequence

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Time Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/ExctnTp/Tm	ISOTime	Execution Time
Proprietary Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/ExctnTp/Evt/Prtry	~~EventTypeCode_T2S_2~~ TARGET_EventTypeCode_CRDM	Execution event
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/CdtrAcct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_Re- strictedFINXMax34Text	Credit cash account (RTGS account number)
Currency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/CdtrAcct/Ccy	ActiveOrHistoricCurrencyCode	Currency
ZeroSweepIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO- rErr/StgOrdr/ZeroSweepInd	TrueFalseIndicator	All cash indicator "true"

Message usage example in case of business data response: camt.070.001. 04_T2S_LiquidityTransferOrder-ForLiquidityTransferOrderLinkSetQueryResponse_Example.xml

In this example a Liquidity transfer order of a liquidity transfer order link set query response with two differ-ent standing orders belonging to the T2S Dedicated Cash Account (DEBITCASH3) within a liquidity transfer order link set is sent to the corresponding party:

l Details of the first standing order: Liquidity Transfer Order Reference (LIQUIORDERREF3). Amount 690000.00 EUR; LkSetId (LKSETID6) etc.

l Details of the second standing order: Liquidity Transfer Order Reference (LIQUIORDERREF4), Amount 770000.00 EUR; LkSetId (LKSETID8) etc.

<u>Specific message requirements in case of error response</u>

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ TAR-GET_QueryTypeIdentification1	SLSQ
Error Document/RtrStgOrdr/RptOrErr/OprlErr/Err	ErrorHandling3Choice_1	~~T2S s~~Specific error code as specified in the error code table
Description Document/RtrStgOrdr/RptOrErr/OprlErr/Desc	~~RestrictedFINXMax140Text~~ TARGET_RestrictedFINXMax140Text	Textual description in addition to the reported ~~T2S~~ specific error code

2

3

4 *Message usage: Liquidity Transfer Order Link Set Query Response*

5 The liquidity transfer order link set response is exchanged between <u>CRDM</u>~~T2S~~ and a CSD, CB, settlement

6 bank or payment bank. It is used to get information about liquidity transfer order link sets. A liquidity trans-

7 fer order link set encompasses standing liquidity transfer orders for a T2S dedicated cash account in a cer-

8 tain order.

9 This query returns those Liquidity Transfer Order Link Sets that match the specified selection parameter and

10 provide the following information:

11 l CB (BIC) (account operating CB);

12 l T2S party (BIC and Party short name) of the T2S Dedicated Cash Account (account owning party);

13 l Currency;

14 l T2S Dedicated Cash Account number;

15 l Unique technical identifier of the link set;

16 l Valid from date;

17 l Valid to date.

18 Specific message requirements in case of business data response

19 The Liquidity Transfer Order Link Set Response contains business data.
20

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ TAR-GET_QueryTypeIdentification1	LLSQ
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOr-drId/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_Re-strictedFINXMax34Text	T2S dedicated cash account number

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Currency Document/RtrStgOrdr/RptOrErr/Rpt/StgOr-drId/Acct/Ccy	ActiveOrHistoricCurrencyCode	Currency
AmountWithoutCurrency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/Amt/AmtWthtCcy	~~RestrictedFINImpliedCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmountIm-pliedCurrency	"0.00"
CreditDebitIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/CdtDbtInd	CreditDebitCode	"DBIT"
FromDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/VldtyPrd/FrDt	RestrictedISODate	Valid from
ToDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/VldtyPrd/ToDt	RestrictedISODate	Valid to
BICFI Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Party BIC of the T2S dedi-cated cash account owning party
Name Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/SysMmb/FinInstnId/Nm	~~RestrictedFINXMax140Text~~ TARGET_Re-strictedFINXMax140Text	Party short name
BIC Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/RspnsblPty/FinInstnId/BIC	~~BICFIIdentifier~~BICFIDec2014Identifier	Account operating party
LinkSetIdentification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/LkSetId	~~RestrictedFINXMax16Text~~ TARGET_Re-strictedFINXMax16Text	Unique technical Identifier of the Link Set

1 Message usage example in case of business data response: camt.070.001. 04T2S_LiquidityTransferOrder-

2 LinkSetQueryResponse_Example.xml

3 In this example a Liquidity Transfer Order Link Set response with the following data is shown:

4 **|** CB BIC: CBAAA33

5 **|** Party BIC: AAAAAA33 - Currency: GBP - T2S dedicated cash account number: CASHACCOUNT1 -

1 ⎮ Unique technical identifier of the link set: T2SREF33 - Valid from and to date: 2016-07-10 to 2016-07-30
2   - is sent to the corresponding party.

3 Specific message requirements in case of error response
4

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ TAR-GET_QueryTypeIdentification1	LLSQ
Proprietary Document/RtrStgOrdr/RptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	~~T2S s~~Specific error code as specified in the error code table
Description Document/RtrStgOrdr/RptOrErr/OprlErr/Desc	~~RestrictedFINXMax140Text~~ TARGET_RestrictedFINXMax140Text	Textual description in addition to the reported ~~T2S~~ specific error code

5 *Message usage: Liquidity Transfer Order List Query Response*

6 This query returns those Liquidity Transfer Orders that match the specified selection parameter and provide
7 thus either the key fields of the respective liquidity transfer orders or the key fields and some additional in-
8 formation of the respective liquidity transfer orders.

9 In case the requesting ~~T2S~~ System user does not choose the key field option, CRDMT2S returns the com-
10 plete set of data as stated in the following list. If the key-field option is selected, only details categorised as
11 key-field are provided.

12 ⎮ CB (BIC) (account operating party of the T2S Dedicated Cash Account to which the respective liquidity
13   transfer order is linked) (key-field);

14 ⎮ Party (Party identifier and BIC and Party short name) (account owning party of the T2S Dedicated Cash
15   Account, to which the respective liquidity transfer order is linked) (key-field);

16 ⎮ Currency (key-field);

17 ⎮ Liquidity transfer order identifier (key-field);

18 ⎮ Debit cash account number (T2S Dedicated Cash Account number) (key-field);

19 ⎮ Credit cash account number (External RTGS account number) (key-field);

20 ⎮ Amount (key-field);

21 ⎮ All cash (key-field);

22 ⎮ Execution type (key-field);

23 ⎮ Execution type description;

24 ⎮ Valid from date (key-field);

25 ⎮ Valid to date (key-field).

26 ⎮ Transfer Order Type [Code for standing or predefined LTO]; (key field)

1   Specific message requirements in case of business data response

2   The Liquidity Transfer Order List Response contains business data.
3

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ TARGET_QueryTypeIdentification1	LLIQ
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrId/Id	~~RestrictedFINXMax16Text~~ RestrictedFINXMax35Text-RestrictedSlash	Liquidity Transfer Order Identifier
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrId/Acct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_RestrictedFINXMax34Text	Debit cash account
AmountWithoutCurrency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/Amt/AmtWthtCcy	~~RestrictedFINImpliedCurrencyAndAmount~~ TARGET_Max18_Max2DecimalAmountImpliedCurrency	Amount
CreditDebitIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/CdtDbtInd	CreditDebitCode	"DBIT"
Code Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/Tp/Cd	StandingOrderType1Code	"PSTO" or "USTO"
FromDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/VldtyPrd/FrDt	RestrictedISODate	Valid from
ToDate Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/VldtyPrd/ToDt	RestrictedISODate	Valid to
BICFI Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/SysMmb/FinInstnId/BICFI	~~BICFIIdentifier~~BICFIDec2014Identifier	Party BIC owning the T2S dedicated cash account
Name Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrOrErr/StgOrdr/SysMmb/FinInstnId/Nm	~~RestrictedFINXMax140Text~~ TARGET_RestrictedFINXMax140Text	Party short name
BIC	~~BICFIIdentifier~~BICFIDec2014Identifier	Parent Party BIC

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/RspnsblPty/FinInstnId/BIC		
Time Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/ExctnTp/Tm	ISOTime	Execution Time
Proprietary Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/ExctnTp/Evt/Prtry	~~EventTypeCode_T2S_2~~ TARGET_EventTypeCode_CRDM	Execution Event
Identification Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/CdtrAcct/Id/Othr/Id	~~RestrictedFINX2Max34Text~~ TARGET_Re-strictedFINXMax34Text	Credit cash account (External RTGS account number)
Currency Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/CdtrAcct/Ccy	ActiveOrHistoricCurrencyCode	Currency
ZeroSweepIndicator Document/RtrStgOrdr/RptOrErr/Rpt/StgOrdrO-rErr/StgOrdr/ZeroSweepInd	TrueFalseIndicator	All cash indicator "true"

1 Message usage example in case of business data response: camt.070.001. 04_T2S_LiquidityTransferOrder-
2 ListQueryResponse_Example.xml

3 In this example a The Liquidity Transfer Order List Response with key field option "yes" is sent to the corre-
4 sponding party.

5 Specific message requirements in case of error response
6

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/RtrStgOrdr/MsgHdr/ReqTp/Prtry/Id	~~QueryTypeIdentification_T2S_4~~ TAR-GET_QueryTypeIdentification1	LLIQ
Proprietary Document/RtrSt-gOrdr/RptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	~~T2S s~~Specific error code as specified in the error code table
Description Document/RtrStgOrdr/RptOrErr/OprlErr/Desc	~~RestrictedFINXMax140Text~~ TARGET_RestrictedFINXMax140Text	Textual description in addi-tion to the reported ~~T2S~~ spe-cific error code

7

[…]

3.3.3.25 DeleteStandingOrderV03 (camt.071.001.03)

3.3.3.25.1 Overview and scope of the message

This chapter illustrates the *DeleteStandingOrderV03* message.

The *DeleteStandingOrderV03* message is sent by Payment Banks, CBs or any parties authorised by them to CRDM~~T2S~~ to delete standing or predefined liquidity transfer orders.

The *DeleteStandingOrderV03* message is replied by a camt.025.001.05 to return a positive technical response to the initiating T2S Party or to provide detailed information in case of an error.

3.3.3.25.2 The T2S-specific schema

Outline of the schema

The *DeleteStandingOrderV03* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and not repetitive. It contains the message ID to uniquely identify the message.

StandingOrderDetails

This building block is mandatory and not repetitive. It contains information about the ID and the related cash account of the standing order which should be deleted.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/camt.071.001.03_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
DeleteStandingOrderV03	DeleteStandingOrderV03	DCD4001
Document/DelStgOrdr		DCD4003
		DCD4030

3.3.3.25.3 The message in business context

Specific message requirements

Sender instructs CRDM~~T2S~~ for the deletion of Liquidity Transfer Order. Only one standing order per message can be selected for deletion.

The following parameters have to be specified:

  l Standing Order ID;

1 l T2S dedicated cash account.

2 Message example: ~~camt.071.001.03_T2S_DeleteStandingOrder_Example~~DeleteStandingOrder_example.xml

3 ~~In this example a Liquidity Transfer Order is selected to be deleted. The following parameters are defined:~~

4 l ~~T2S dedicated cash account: "T2SDEDICATEDCASHACCOUNT1";~~

5 l ~~Standing Order ID: "STNDNGORDRIDXYZ1".~~

6 In this example it is requested the deletion of the Liquidity transfer Order with Identification "STDID001" for
7 the account identified with "ACC001".

8

3.3.6 Reference Data (reda)

10 3.3.6.1 SecurityCreationRequestV01 (reda.006.001.01)

11 ### 3.3.6.1.1 Overview and scope of the message

12 This chapter illustrates the *SecurityCreationRequestV01* message.

13 The *SecurityCreationRequestV01* is sent by CSDs or any party authorised by them to CRDM ~~T2S~~.

14 It is used for instructing the creation of a security by providing details about the security to be created.

15 In the response, CRDM ~~T2S~~ sends reda.008.001.01 [82] when the creation of the security has been suc-
16 cessfully processed, queued or has been rejected.

17 ### 3.3.6.1.2 The T2S-specific schema

18 *Outline of the schema*

19 The SecurityCreationRequestV01 message is composed of the following message building blocks:

20 **Identification**

21 This building block is mandatory and non repetitive. It must contain an identification assigned by T2S to
22 uniquely and unambiguously identify the message.

23 **Security**

24 This building block is mandatory and non repetitive. It contains detailed information related to the security
25 creation message. It includes the following elements:

26 l Identification;

27 l Long and short names with related starting validity date;

28 l Denomination currency;

29 l Expiration/maturity date;

30 l CFI identifier;

31 l Restriction information.

To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value for the restriction.

To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value for the restriction.

Issuance

This building block is mandatory and non repetitive. It contains detailed information related to the issuance of the security. It includes the following elements:

l Country of issuance;

l Issue date;

l Starting validity date for ISIN.

Settlement Information

This building block is mandatory and non repetitive. It contains detailed settlement information for the related security. It includes the following elements:

l Security quantity type;

l Minimum settlement unit;

l Settlement unit multiple;

l Deviating settlement unit.

Supplementary Data

This building block is optional and non repetitive. It contains detailed information on market-specific attributes for the securities.

References/Links

The T2S-specific schema, the additional schema required to fill the "Supplementary Data" block and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link.

http://www.swift.com/mystandards/T2S/reda.006.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityCreationRequestV01 Document/SctyCreReq	SecurityCreationRequestV01	DSC1001
ISIN Document/SctyCreReq/Scty/FinInstrmId /ISIN	ISINOct2015Identifier	DSC1013 DSC1029
ISOSecurityLongName Document/SctyCreReq/Scty/FinInstrmAt- trbts/ISOSctyLngNm	RestrictedFINXMax350Text	

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ISOSecurityShortName Document/SctyCreReq/Scty/FinInstrmAt-trbts/ISOSctyShrtNm	RestrictedFINXMax35Text	
Date Document/SctyCreReq/Scty/FinInstrmAt-trbts/NmVldFr/Dt	RestrictedISODate	DSC1027
DenominationCurrency Document/SctyCreReq/Scty/FinInstrmAt-trbts/DnmtnCcy	CurrencyCode	DSC1022
ExpiryDate Document/SctyCreReq/Scty/FinInstrmAt-trbts/XpryDt	RestrictedISODate	DSC1025 DSC1028
ClassificationFinancialInstrument Document/SctyCreReq/Scty/FinInstrmAt-trbts/ClssfctnTp/ClssfctnFinInstrm	CFIOct2015Identifier	DSC1700
CountryOfIssue Document/SctyCreReq/Scty/FinInstrmAt-trbts/Issnc/CtryOfIsse	CountryCode	DSC1021
ISINValidFrom Document/SctyCreReq/Scty/FinInstrmAt-trbts/Issnc/ISINVldFr	RestrictedISODate	DSC1026
FromDateTime Document/SctyCreReq/Scty/FinInstrmAt-trbts/Rstrctn/FctvPrd/FrDtTm	RestrictedISODateTime	DSC1040 DSC1301 DSC1600
ToDateTime Document/SctyCreReq/Scty/FinInstrmAt-trbts/Rstrctn/FctvPrd/ToDtTm	RestrictedISODateTime	DSC1040 DSC1301
Identification Document/SctyCreReq/Scty/FinInstrmAt-trbts/Rstrctn/RstrctnTp/PrtryRstrctn/Id	Exact4AlphaNumericText	DSC1024 DSC1301
Code	SettlementUnitType1Code	IIMP133

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
/Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/SctiesQtyTp/Cd		
Unit /Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/MinDnmtn/Unit	RestrictedFINDecimalNumber	IIMP133
FaceAmount Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/MinDnmtn/FaceAmt	RestrictedFINImpliedCurrencyAndAmount	DSC1800 IIMP133
FaceAmount Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/MinMltplQty/FaceAmt	RestrictedFINImpliedCurrencyAndAmount	DSC1300 DSC1800 IIMP133
Unit /Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/MinMltplQty/Unit	RestrictedFINDecimalNumber	DSC1300 IIMP133
Unit /Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/DevtgSttlmUnit/Unit	RestrictedFINDecimalNumber	IIMP133
DeviatingSettlementUnit Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/DevtgSttlmUnit	FinancialInstrumentQuantity1Choice	DSC1032
FaceAmount Document/SctyCreReq/Scty/FinInstrmAt-trbts/SttlmInf/DevtgSttlmUnit/FaceAmt	RestrictedFINImpliedCurrencyAndAmount	DSC1800 IIMP133
Document/MktSpcfcAttr/Val	RestrictedFINXMax350Text	DSC1252 DSC1254 DSC1256 DSC1257

1 *3.3.6.1.3 The message in business context*

2 Message example: reda.006.001.01_T2S_CreateSecurities_Example.xml

3 In this example a CSD participating in T2S requests the creation of a security in CRDM ~~T2S~~. ISIN for the se-
4 curity is "XXABCDEFGHIJ" and security names are sample ones. Security is defined as an equity/share, it is
5 issued in Italy in EUR currency and expires on 11-04-2016.

Settlement occurs in Units with a minimum settlement unit of 50 and multiple 5 or deviating settlement units 73 and 79.

3.3.6.2   SecurityMaintenanceRequest V01 (reda.007.001.01)

3.3.6.2.1 Overview and scope of the message

This chapter illustrates the *SecurityMaintenanceRequestV01* message.

The *SecurityMaintenanceRequestV01* is sent by CSDs or any party authorised by them to <u>CRDM</u> ~~T2S~~.

It is used for instructing the update of a security by providing details about the security to be updated. With a SecurityMaintenanceRequestV01, only one modification can be instructed.

In the response, <u>CRDM</u> ~~T2S~~ sends <u>reda.029.001.01</u> [▸ 142] when the update of the security has been successfully processed, queued or rejected.

3.3.6.2.2   The T2S-specific schema

Outline of the schema

The *SecurityMaintenanceRequestV01* message is composed of the following message building blocks:

Identification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

Update Type

This building block is mandatory and non repetitive. It contains detailed information related to the security maintenance message. According to the type of modification requested, it includes one of the modification blocks.

Add

This building block is optional and non repetitive. It contains detailed information related to the attributes to be added to the security. It includes the following elements:

l   Long and short names with related starting validity date;

l   ISIN with related starting validity date;

l   Restriction information;

l   Deviating settlement unit;

l   Market-specific attribute.

To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value for the restriction.

Delete

This building block is optional and non repetitive. It contains detailed information related to the attributes to be deleted from the security. It includes the following elements:

1   l   Long and short names with related starting validity date;

2   l   ISIN with related starting validity date;

3   l   Restriction information;

4   l   Deviating settlement unit;

5   l   Market-specific attributes.

6   **Modify**

7   This building block is optional and non repetitive. It contains detailed information related to the attributes to
8   be updated for the security. It includes the following elements

9   l   Long and short names with related starting validity date;

10   l   Denomination currency;

11   l   Maturity or expiry date;

12   l   Issue date;

13   l   Restriction information;

14   l   Security quantity type;

15   l   Minimum denomination quantity;

16   l   Minimum multiple quantity;

17   l   Market-specific attributes

18   l   CFI

19   l   Country of Issuance.

20   To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value
21   for the restriction.

22   *SecurityIdentification*

23   This building block is mandatory and non repetitive. It contains the identification for the security to be modi-
24   fied.

25   The T2S-specific schema, the additional schema required to fill the "Supplementary Data" block and docu-
26   mentation in HTML/PDF format as well as the message examples are provided outside of this document un-
27   der the following link.

28   http://www.swift.com/mystandards/T2S/reda.007.001.01_T2S

29   *Business rules applicable to the schema*
30

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityMaintenanceRequestV01	SecurityMaintenanceRequestV01	DSU1001
Document/SctyMntncReq		DXAA002
FinancialInstrumentAttributes	CommonFinancialInstrumentAttributes5	IIMP062

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts		
ISOSecurityLongName Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/ISOSctyLngNm	RestrictedFINXMax350Text	DSU1006 IIMP137
ISOSecurityShortName Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/ISOSctyShrtNm	RestrictedFINXMax35Text	DSU1006 IIMP137
NameValidFrom Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/NmVldFr	DateAndDateTimeChoice	DSU1006 DSU1009
Date /Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/NmVldFr/Dt	RestrictedISODate	IIMP137
FromDateTime Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAt-trbts/Rstrctn/FctvPrd/FrDtTm	RestrictedISODateTime	DSU1007 DSU1040 DSU1600
ToDateTime Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAt-trbts/Rstrctn/FctvPrd/ToDtTm	RestrictedISODateTime	DSU1007 DSU1040
RestrictionType Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/Rstrctn/RstrctnTp	SecurityRestrictionType2Choice	DSU1024
Identification Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/Rstrctn/Rstrct-nTp/PrtryRstrctn/Id	Exact4AlphaNumericText	DSU1300
DeviatingSettlementUnit Document/SctyMntncReq/UpdTp/Up-dTp/Add/FinInstrmAttrbts/SttlmInf/Dev-tgSttlmUnit	FinancialInstrumentQuantity1Choice	DSU1030 DSU1700

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SupplementaryData Document/SctyMntncReq/UpdTp/Up-dTp/Add/SplmtryData	SupplementaryData1	DSU1252 DSU1254 DSU1256 DSU1257 DSU1258
FinancialInstrumentAttributes Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts	CommonFinancialInstrumentAttributes5	IIMP062
ISOSecurityLongName Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts/ISOSctyLngNm	RestrictedFINXMax350Text	DSU1006 IIMP137
ISOSecurityShortName Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts/ISOSctyShrtNm	RestrictedFINXMax35Text	DSU1006 IIMP137
NameValidFrom Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts/NmVldFr	DateAndDateTimeChoice	DSU1006
Date Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts/NmVldFr/Dt	RestrictedISODate	DSU1007 IIMP137
FromDateTime Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAt-trbts/Rstrctn/FctvPrd/FrDtTm	RestrictedISODateTime	DSU1042
Identification Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts/Rstrctn/Rstrct-nTp/PrtryRstrctn/Id	Exact4AlphaNumericText	DSU1042
DeviatingSettlementUnit Document/SctyMntncReq/UpdTp/Up-dTp/Del/FinInstrmAttrbts/SttlmInf/Dev-tgSttlmUnit	FinancialInstrumentQuantity1Choice	DSU1031 DSU1032
SupplementaryData	SupplementaryData1	DSU1255

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/SctyMntncReq/UpdTp/Up-dTp/Del/SplmtryData		
FinancialInstrumentAttributes Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts	CommonFinancialInstrumentAttributes5	IIMP062
ISOSecurityLongName Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/ISOSctyLngNm	RestrictedFINXMax350Text	DSU1006 IIMP137 IIMP140
ISOSecurityShortName Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/ISOSctyShrtNm	RestrictedFINXMax35Text	DSU1006 IIMP137 IIMP140
NameValidFrom Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/NmVldFr	DateAndDateTimeChoice	DSU1006 IIMP140
Date Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/NmVldFr/Dt	RestrictedISODate	IIMP137
DenominationCurrency Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/DnmtnCcy	CurrencyCode	DSU1022 DSU1705
ExpiryDate Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/XpryDt	RestrictedISODate	DSU1025 DSU1026
FromDateTime Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAt-trbts/Rstrctn/FctvPrd/FrDtTm	RestrictedISODateTime	DSU1040 DSU1041
ToDateTime Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAt-trbts/Rstrctn/FctvPrd/ToDtTm	RestrictedISODateTime	DSU1040 DSU1600
Identification	Exact4AlphaNumericText	DSU1041

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/Rstrctn/RstrctnTp/PrtryRstrctn/Id		DSU1300
Code Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/SttlmInf/SctiesQtyTp/Cd	SettlementUnitType1Code	DSU1031 DSU1700 DSU1706
MinimumDenomination Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/SttlmInf/MinDnmtn	FinancialInstrumentQuantity1Choice	DSU1030 DSU1031 DSU1700
FaceAmount Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/SttlmInf/MinDnmtn/FaceAmt	RestrictedFINImpliedCurrencyAndAmount	DSU1800
MinimumMultipleQuantity Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/SttlmInf/MinMltplQty	RestrictedFINDecimalNumber	DSU1030 DSU1031
FaceAmount Document/SctyMntncReq/UpdTp/UpdTp/Modfy/FinInstrmAttrbts/SttlmInf/MinMltplQty/FaceAmt	RestrictedFINImpliedCurrencyAndAmount	DSU1301 DSU1800
Unit Document/SctyMntncReq/UpdTp/UpdTp/Modify/FinInstrmAttrbts/SttlmInf/MinMltplQty/Unit	RestrictedFINDecimalNumber	DSU1301 DSU1704
SupplementaryData Document/SctyMntncReq/UpdTp/UpdTp/Modfy/SplmtryData	SupplementaryData1	DSU1254
ISIN Document/SctyMntncReq/FinInstrmId/ISIN	ISINOct2015Identifier	DSU1003 DSU1005

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ClassificationFinancialInstrument /Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/Clssfct-nTp/ClssfctnFinInstrm	CFIOct2015Identifier	DSU1410
CountryOfIssue /Document/SctyMntncReq/UpdTp/Up-dTp/Modfy/FinInstrmAttrbts/Issnc/CtryOfIsse	CountryCode	DSU1400
IssueDate /Document/SctyMntncReq/UpdTp/ Up-dTp/Modfy/FinInstrmAttrbts/Issn c/IsseDt	ISODate	DSU1700

3.3.6.2.3 The message in business context

Message example: reda.007.001.01_T2S_UpdateSecurity_Example.xml

In this example a CSD requests the update of security with ISIN "XXABCDEFGHIJ". A new deviating settle-ment unit of 19 is added.

3.3.6.3 SecurityCreationStatusAdviceV01 (reda.008.001.01)

3.3.6.3.1 Overview and scope of the message

This chapter illustrates the *SecurityCreationStatusAdviceV01* message.

The *SecurityCreationStatusAdviceV01* is sent by CRDM T2S to inform the CSD or any party authorised by them about the status of a security creation request.

This message is sent by CRDM T2S in the following message usages:

ǀ Rejected;

ǀ Queued;

ǀ Completed.

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

3.3.6.3.2 The T2S-specific schema

Outline of the schema

The S*ecurityCreationStatusAdviceV01* message is composed of the following message building blocks:

Identification

This building block is mandatory and non repetitive. It contains an identification assigned by CRDM T2S to uniquely and unambiguously identify the message.

RequestMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

SecurityIdentification

This building block is optional and non repetitive. It contains the identification of the security whether original request has been successfully processed.

ProcessingStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

l Status;

l Reason;

l Additional reason information.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.008.001.01_T2S

Business rules applicable to the schema

Not applicable (CRDM ~~T2S~~ outgoing message)

3.3.6.3.3 The message in business context

Message usage: Rejected

This message usage describes a security creation status advice message sent by CRDM ~~T2S~~ when a creation request has been rejected.

Specific message requirements

Field for Status is filled with rejection code "REJT".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyCreStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "REJT"
ProprietaryReason Document/SctyCreStsAdvc/PrcgSts/Prtry/PrtryRsn	ProprietaryReason4	Details for reason

Message usage example: reda.008.001.01_T2S_Rejected_Example.xml

In this example processing for a security creation request sent with reference "SAMPLET2SCRESEC" has been rejected. Thus the sender originating the request is notified with the status advice.

1 *Message usage: Queued*

2 This message usage describes a security creation status advice message sent by <u>CRDM</u> ~~T2S~~ when a creation

3 request has been queued.

4 <u>Specific message requirements</u>

5 Field for Status is filled with rejection code "QUED".
6

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Docu- ment/SctyCreStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "QUED"
ProprietaryReason Docu- ment/SctyCreStsAdvc/PrcgSts/Prtry/PrtryRsn	ProprietaryReason4	Details for reason

7 <u>Message usage example: reda.008.001.01_T2S_Queued_Example.xml</u>

8 In this example processing for a security creation request sent with reference "SAMPLET2SCRESEC" has

9 been queued. Thus the sender originating the request is notified with the status advice.

10 *Message usage: Completed*

11 This message usage describes a security creation status advice message sent by <u>CRDM</u> ~~T2S~~ when a creation

12 request has been successfully processed.

13 <u>Specific message requirements</u>

14 Field for Status is filled with rejection code "COMP".
15

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyCreStsAdvc/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
Identification Docu- ment/SctyCreStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "COMP"

16 *Message usage <u>example</u>: reda.008.001.01_T2S_Completed_Example.xml*

17 In this example processing for a security creation request sent with reference "SAMPLET2SCRESEC" has

18 been successfully processed. Thus the sender originating the request is notified with the status advice con-

19 taining the identification of the created security.

1   3.3.6.4   SecurityActivityAdviceV01 (reda.009.001.01)

2   ***3.3.6.4.1   Overview and scope of the message***

3   This chapter illustrates the *SecurityActivityAdviceV01* message.

4   The *SecurityActivityAdviceV01* is sent by <u>CRDM</u> ~~T2S~~ to CSDs or any party authorised by them and is sent ac-

5   cording to the related report configuration set up to provide with information on changes occurred for secu-

6   rities in the data scope of the report owner during the business day.

7   In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split

8   into several messages (Please see section [3.2.2.3 "Outbound traffic exceeding given size limitations"](#) [▶ **Er-**

9   **ror! Bookmark not defined.**]).

10   The *SecurityActivityAdviceV01* reports changes applied to the following entities:

11   **l**   Securities;

12   **l**   Securities Name;

13   **l**   Securities Code;

14   **l**   Security Restriction;

15   **l**   Market Specific Attributes;

16   **l**   Deviating Settlement Unit.

17   The following table is an exhaustive description of the returned fields for each entity:
18

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Securities	CFI	Security.CFI
Securities	Issue Date	Security.IssueDate
Securities	Final Maturity or Expiry Date	Security.FinalMaturityorExpiryDate
Securities	Settlement Type	Security.SettlementType
Securities	Minimum Settlement Unit	Security.MinimumSettlementUnit
Securities	Settlement Unit Multiple	Security.SettlementUnitMultiple
Securities	Country Code	Security.CountryCode
Securities	Currency Code	Security.CurrencyCode
Securities Name	Valid From	SecurityName.ValidFrom
Securities Name	Securities Short Name	SecurityName.ShortName
Securities Name	Securities Long Name	SecurityName.LongName
Securities Code	Valid From	SecurityCode.ValidFrom
Securities Code	Code Type	SecurityCode.CodeType

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Securities Code	Securities Mnemonic	SecurityCode.SecuritiesMnemonic
Security Restriction	Restriction Type	[restriction type code]/[valid from]/RTP
Security Restriction	Valid From Timestamp	[restriction type code]/[valid from]/VFR
Security Restriction	Valid To Timestamp	[restriction type code]/[valid from]/VTO
Market-Specific Security Attribute Value	Market-Specific Attribute Name	SecurityMSA.Name
Market-Specific Security Attribute Value	Value	<actual value of the Market-Specific Attribute Name>
Deviating Settlement Unit	Deviating Settlement Unit	Security.DeviatingSettlementUnit

3.3.6.4.2   The T2S-specific schema

Outline of the schema

The *SecurityActivityAdviceV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It contains an identification assigned by CRDM ~~T2S~~ to uniquely and unambiguously identify the message.

Pagination

This building block is mandatory and non-repetitive. It contains the page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

Security Activity

This building block is mandatory and non repetitive. It contains the date to which the statement refers to and the changes occurred.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.009.001.01_T2S

Business rules applicable to the schema

Not applicable (CRDM ~~T2S~~ outgoing message)

3.3.6.4.3   The message in business context

Message example: reda.009.001.01_T2S_SecurityStatement_Example.xml

In this example a statement is sent to CSD for business date "2011-02-01".

1 Security short name changed from "SAMPLE SEC" to "NEW SAMPLE SEC" for security with ISIN
2 "ABCDEFGHIJKL".

3 3.3.6.5 SecurityQueryV01 (reda.010.001.01)

3.3.6.5.1 Overview and scope of the message

5 This chapter illustrates the *SecurityQueryV01* message.

6 The *SecurityQueryV01* is sent by any directly connected CRDM T2S Actor to CRDM T2S to query on securi-
7 ties reference data.

8 This message is sent to CRDM T2S to make the following type of queries:

9 I Securities Reference Data Query;

10 I ISIN List Query;

11 I Securities CSD Link Query;

12 I Securities Deviating Nominal Query.

13 These query types are described in the section "The message in business context".

14 In response to the *SecurityQueryV01*, a reda.012.001.01 [▶ 92] containing the requested information is re-
15 turned.

16 For Securities Reference Data requests (reda.010 "SECR") the query response (reda.012) could contain an
17 exceptional amount of data. On request to the T2S Service Desk a special procedure can be applied to allow
18 the delivery of the query response (reda.012) for which pagination is applied in any case without any size
19 check.

3.3.6.5.2 The T2S-specific schema

21 *Outline of the schema*

22 The SecurityQueryV01 message is composed of the following message building blocks:

Identification

24 This building block is mandatory and non repetitive. It must contain an identification assigned by the send-
25 ing party to uniquely and unambiguously identify the message.

RequestType

27 This building block is mandatory and non repetitive. It must contain type of query requested.

SearchCriteria

29 This building block is mandatory and non repetitive. It contains detailed information related to the business
30 security query message. It includes the following elements:

31 I Identification;

32 I CFI;

33 I Maturity or expiration date;

1 **I** Issue date;

2 **I** Issue currency;

3 **I** Country of issuance;

4 **I** Maintainer CSD;

5 **I** Investor CSD;

6 **I** Issuer CSD;

7 **I** Technical issuer CSD;

8 **I** Generic CSD of a security, both investor and issuer CSDs.

9 *References/Links*

10 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

11 vided outside of this document under the following link:

12 http://www.swift.com/mystandards/T2S/reda.010.001.01_T2S

13 *Business rules applicable to the schema*
14

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityQueryV01 Document/SctyQry	SecurityQueryV01	IOCP001
Identification Document/SctyQry/ReqTp/Id	Exact4AlphaNumericText_T2S_4	IIMP042 IIMP046 IIMP043 IIMP047 IIMP044 IIMP045 IIMP048 IIMP049
ISIN Document/SctyQry/SchCrit/FinInstrmId/ISIN	ISINOct2015Identifier	IIMP042 IIMP046 IIMP043 IIMP047 IIMP044 IIMP045 IIMP048 IIMP049

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
		QMPC018
ClassificationFinancialInstrument Document/SctyQry/SchCrit/ClssfctnFinInstrm	CFIOct2015Identifier	IIMP042 IIMP046 IIMP043 IIMP047
MaturityDate Document/SctyQry/SchCrit/MtrtyDt	DateSearchChoice	IIMP042 IIMP046 IIMP043 IIMP047 QMPC019
IssueDate Document/SctyQry/SchCrit/IsseDt	DateSearchChoice	IIMP042 IIMP046 QMPC082
IssueCurrency Document/SctyQry/SchCrit/IsseCcy	ActiveOrHistoricCurrencyCode	IIMP042 IIMP046 IIMP043 IIMP047
CountryOfIssue Document/SctyQry/SchCrit/CtryOfIsse	CountryCode	IIMP042 IIMP046 IIMP043 IIMP047
InvestorCSD Document/SctyQry/SchCrit/InvstrCSD	SystemPartyIdentification1Choice	IIMP044 IIMP048
IssuerCSD Document/SctyQry/SchCrit/IssrCSD	SystemPartyIdentification1Choice	IIMP044 IIMP048
TechnicalIssuerCSD Document/SctyQry/SchCrit/TechIssrCSD	SystemPartyIdentification1Choice	IIMP044 IIMP048
CSD Document/SctyQry/SchCrit/CSD	SystemPartyIdentification1Choice	IIMP044 IIMP048

1   *3.3.6.5.3   The message in business context*

2   <u>Query type: Securities Reference Data Query</u>

3   This message requests reference data about securities.

4   <u>Specific message requirements</u>

5   To query <u>CRDM</u> ~~T2S~~ for securities reference data, the field RequestType must be filled with "SECR" and at
6   least one of the search criteria below must be provided.
7

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyQry/ReqTp/Id	Exact4AlphaNumericText	Fixed value "SECR"
ISIN Document/SctyQry/SchCrit/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
ClassificationFinancialInstrument Document/SctyQry/SchCrit/ClssfctnFinInstrm	CFIOct2015Identifier	CFI
MaturityDate Document/SctyQry/SchCrit/MtrtyDt	DateSearchChoice	Maturity or expiry date
IssueDate Document/SctyQry/SchCrit/IsseDt	DateSearchChoice	Issue date
IssueCurrency Document/SctyQry/SchCrit/IsseCcy	ActiveOrHistoricCurrencyCode	Issue currency
CountryOfIssue Document/SctyQry/SchCrit/CtryOfIsse	CountryCode	Country of issuance
MaintainingCSD Document/SctyQry/SchCrit/MntCSD	PartyIdentification71Choice	Maintaining CSD

8   <u>Query type example: reda.010.001.01_T2S_SecuritiesReferenceDataQuery_Example.xml</u>

9   In this example a CSD queries all of the securities issued after "2008-01-01".

10   <u>Query type: ISIN List Query</u>

11   This message requests a list of ISINs.

12   <u>Specific message requirements</u>

13   To query <u>CRDM</u> ~~T2S~~ for ISIN list, the field RequestType must be filled with "ISIN" and at least one of the
14   search criteria below must be provided.

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyQry/ReqTp/Id	Exact4AlphaNumericText	Fixed value "ISIN"
ISIN Document/SctyQry/SchCrit/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
ClassificationFinancialInstrument Document/SctyQry/SchCrit/ClssfctnFinInstrm	CFIOct2015Identifier	CFI
MaturityDate Document/SctyQry/SchCrit/MtrtyDt	DateSearchChoice	Maturity or expiry date
IssueCurrency Document/SctyQry/SchCrit/IsseCcy	ActiveOrHistoricCurrencyCode	Issue currency
CountryOfIssue Document/SctyQry/SchCrit/CtryOfIsse	CountryCode	Country of issuance

2 Query type example: reda.010.001.01_T2S_ISINListQuery_Example.xml

3 In this example a CSD requests a list of securities issued in Italy.

4 _Query type: Securities CSD Link Query_

5 This message requests the securities CSD links.

6 Specific message requirements

7 To query CRDM ~~T2S~~ for securities CSD links, the field RequestType must be filled with "CSDL" and at least

8
9 one of the search criteria below must be provided.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyQry/ReqTp/Id	Exact4AlphaNumericText	Fixed value "CSDL"
ISIN Document/SctyQry/SchCrit/FinInstrmId/ISIN	ISINOct2015Identifier	Security identification
InvestorCSD Document/SctyQry/SchCrit/InvstrCSD	PartyIdentification71Choice	Investor CSD

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
IssuerCSD Document/SctyQry/SchCrit/IssrCSD	PartyIdentification71Choice	Issuer CSD
TechnicalIssuerCSD Document/SctyQry/SchCrit/TechIssrCSD	PartyIdentification71Choice	Technical issuer CSD
CSD Document/SctyQry/SchCrit/CSD	PartyIdentification71Choice	CSD

1   Query type example: reda.010.001.01_T2S_SecuritiesCSDLinksQuery_Example.xml

2   In this example a CSD requests the securities CSD links for a security identified with ISIN "XXABCDEFGHIJ".

3   *Query type: Securities Deviating Nominal Query*

4   This message requests the securities deviating nominal for one given security.

5   Specific message requirements

6   To query CRDM T2S for securities deviating nominal, the field RequestType must be filled with "DEVN" and
7   security identifier must be provided.
8

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyQry/ReqTp/Id	Exact4AlphaNumericText	Fixed value "DEVN"
ISIN Document/SctyQry/SchCrit/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier

9   Query type example: reda.010.001.01_T2S_SecuritiesDeviatingNominalQuery_Example.xml

10 In this example a CSD requests the securities deviating nominal for a security identified with ISIN "XXA-
11 BCDEFGHIJ".

12 3.3.6.6   SecurityReportV01 (reda.012.001.01)

13 ### 3.3.6.6.1   Overview and scope of the message

14 This chapter illustrates the *SecurityReportV01* message.

15 The *SecurityReportV01* is sent by CRDM T2S to all directly connected CRDM T2S Actors and is sent to pro-
16 vide with requested securities information.

17 In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split
18 into several messages (Please see section Outbound traffic exceeding given size limitations [▶ **Error!**
19 **Bookmark not defined.**]).This message is sent by CRDM T2S in the following message usages:

20 l   Securities Reference Data Response;

21 l   ISIN List Response;

1   l   Securities CSD Links Response;

2   l   Securities Deviating Nominal Response.

3   These message usages are described in the section "The message in business context".

4   The *SecurityReportV01* is sent in response to a reda.010.001.01 [▶ 87] message.

5   For Securities Reference Data requests (reda.010 "SECR") the query response (reda.012) could contain an

6   exceptional amount of data. On request to the T2S Service Desk a special procedure can be applied to allow

7   the delivery of the query response (reda.012) for which pagination is applied in any case without any size

8   check.

9   ### 3.3.6.6.2   The T2S-specific schema

10   *Outline of the schema*

11   The *SecurityReportV01* message is composed of the following message building blocks:

12   **Identification**

13   This building block is mandatory and non repetitive. It contains an identification assigned by CRDM T2S to

14   uniquely and unambiguously identify the message.

15   **RequestMessageIdentification**

16   This building block is mandatory and non repetitive. It contains the identification assigned by the sending

17   party to uniquely and unambiguously identify the original message generating the report.

18   **Pagination**

19   This building block is mandatory and non-repetitive. It contains the page number of the message (within a

20   query response) and continuation indicator to indicate that the query response is to continue or that the

21   message is the last page of the statement.

22   **SecurityReportOrError**

23   This building block is mandatory and non repetitive. It contains either the information matching the search

24   criteria of the related query or an error indication.

25   **Security**

26   This building block is mandatory and contains detailed information related to the reported security . It in-

27   cludes the following elements:

28   l   Identification;

29   l   Long and short names with related starting validity date;

30   l   Denomination currency;

31   l   Expiration/maturity date;

32   l   CFI identifier and restriction information.

33   **Issuance**

34   This building block is mandatory and non repetitive. It contains detailed information related to the issuance

35   of the security. It includes the following elements:

1   l   Country of issuance;

2   l   Issue date;

3   l   Starting validity date.

4   **SettlementInformation**

5   This building block is mandatory and non repetitive. It contains detailed settlement information for the re-

6   lated security. It includes the following elements:

7   l   Security quantity type;

8   l   Minimum settlement unit;

9   l   Settlement unit multiple;

10   l   Deviating settlement unit.

11   **SupplementaryData**

12   This building block is optional and non repetitive. It is present only if market-specific attributes have been

13   set for the reported security. It contains detailed information on market-specific attributes for the security.

14   **SecurityCSDLink**

15   This building block is optional and present only if CSD links have been configured for the security. It contains

16   detailed information on CSD links for the securities.

17   **BusinessError**

18   This building block is optional and non repetitive. It is present only if the query has not been performed. It

19   provides the reason why the requested information cannot be given.

20   *References/Links*

21   The T2S-specific schema, the additional schema required to fill the "Supplementary Data" block and docu-

22   mentation in HTML/PDF format as well as the message examples are provided outside of this document un-

23   der the following link.

24   http://www.swift.com/mystandards/T2S/reda.012.001.01_T2S

25   *Business rules applicable to the schema*

26   Not applicable (CRDM ~~T2S~~ outgoing message)

27   *3.3.6.6.3   The message in business context*

28   *Message usage: Securities Reference Data Response*

29   This message usage provides the sender with requested information about securities reference data.

30   Specific message requirements

31   A Securities Reference Data Response contains details on queried securities.

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
ISOShortName Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/Fin-InstrmNm/ISOShrtNm	RestrictedFINXMax35Text	Short name
ISOLongName Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/Fin-InstrmNm/ISOLngNm	RestrictedFINXMax350Text	Long name
Date Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/Fin-InstrmNm/VldFr/Dt	RestrictedISODate	Starting validity date for names
DenominationCurrency Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/DnmtnCcy	CurrencyCode	Issue currency
ExpiryDate Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/XpryDt	RestrictedISODate	Maturity or expiry date
ClassificationFinancialInstrument Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/Clssfct-nTp/ClssfctnFinInstrm	CFIOct2015Identifier	CFI
CountryOfIssue Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/Issnc/CtryOfIsse	CountryCode	Country of issuance
IssueDate Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAttrbts/Issnc/IsseDt	ISODate	Issue date
EffectivePeriod	DateTimePeriodDetails1	Restriction validity period

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/Rstrctn/FctvPrd		
Identification Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/Rstrctn/RstrctnTp/PrtryRstrctn/Id	Exact4AlphaNumericText	Restriction type
ISIN Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/FinInstrmIdVldty/FinInstrmId/ISIN	ISINOct2015Identifier	Security code identifier
ISINValidFrom Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/FinInstrmIdVldty/ISINVldFr	RestrictedISODate	Starting validity date for ISIN
Code Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/SttlmInf/SctiesQtyTp/Cd	SettlementUnitType1Code	Settlement type
MinimumDenomination Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/SttlmInf/MinDnmtn	FinancialInstrumentQuantity1Choice	Minimum settlement unit
MinimumMultipleQuantity Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/SttlmInf/MinMltplQty	FinancialInstrumentQuantity1Choice	Minimum multiple quantity
DeviatingSettlementUnit Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/SttlmInf/DevtgSttlmUnit	FinancialInstrumentQuantity1Choice	Deviating settlement units
SupplementaryData Document/SctyRpt/SplmtryData	SupplementaryData1	Provides market-specific attributes

1   The returned business data in case of an error response is listed below:

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Docu- ment/SctyRpt/SctyRptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/SctyRpt/SctyRptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addition to the reported T2S specific error code

2 Message usage example: reda.012.001.01_T2S_SecuritiesReferenceDataResponse_Example.xml

3 In this example a CSD queried ~~CRDM~~ T2S about securities issued in Italy. One security with ISIN "XXA-

4 BCDEFGHIJ" is returned in the response.

5 *Message usage: ISIN List Response*

6 This message usage provides the sender with a list of ISIN codes of the securities matching the query crite-

7 ria.

8 Specific message requirements

9 An ISIN List Response contains ISINs and short names for the securities matching the query criteria.

10

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
ISOShortName Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmAttrbts/Fin- InstrmNm/ISOShrtNm	RestrictedFINXMax35Text	Short name
Date Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmAttrbts/Fin- InstrmNm/VldFr/Dt	RestrictedISODate	Validity starting date for name

11 The returned business data in case of an error response is listed below:

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Docu- ment/SctyRpt/SctyRptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/SctyRpt/SctyRptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addition to the reported T2S specific error code

2 Message usage example: reda.012.001.01_T2S_ISINListResponse_Example.xml

3 In this example a CSD queried a list of the securities issued in Italy. One security with ISIN "XXABCDEFGHIJ"

4 is returned in the response.

5 *Message usage: Securities CSD Link Response*

6 This message usage provides the sender with requested information about securities CSD links.

7 Specific message requirements

8 A Securities CSD Link Response contains the information about securities CSD links.

9

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
ValidFrom Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmAt- trbts/SctyCSDLk/VldFr	DateAndDateTimeChoice	Starting validity date for CSD Link
ValidTo Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmAt- trbts/SctyCSDLk/VldTo	DateAndDateTimeChoice	End validity date for CSD Link
SecurityMaintenance Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmAt- trbts/SctyCSDLk/SctyMntnc	YesNoIndicator	Maintaining indicator
BIC Document/SctyRpt/SctyRptOrErr/SctyRptOrBi- zErr/SctyRpt/FinInstrmAt- trbts/SctyCSDLk/IssrCSD/OrgId/AnyBIC	AnyBICIdentifier	Issuer CSD

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
RelatedPartyIdentification Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/IssrCSD/CmbndId/RltdPtyId	BICFIIdentifier	BIC of the issuer External CSD
ResponsiblePartyIdentification Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/IssrCSD/Cmb-ndId/RspnsblPtyId	BICFIIdentifier	BIC of the responsible party for the issuer External CSD
BIC Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/InvstrCSD/OrgId/AnyBIC	AnyBICIdentifier	Investor CSD
RelatedPartyIdentification Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/InvstrCSD/CmbndId/RltdPtyId	BICFIIdentifier	BIC of the investor External CSD
ResponsiblePartyIdentification Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/InvstrCSD/Cmb-ndId/RspnsblPtyId	BICFIIdentifier	BIC of the responsible party for the investor External CSD
BIC Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/TechIssrCSD/OrgId/AnyBIC	AnyBICIdentifier	Technical issuer CSD
RelatedPartyIdentification Document/SctyRpt/SctyRptOrErr/SctyRptOrBi-zErr/SctyRpt/FinInstrmAt-trbts/SctyCSDLk/TechIssrCSD/Cmb-ndId/RltdPtyId	BICFIIdentifier	BIC of the technical issuer External CSD
ResponsiblePartyIdentification	BICFIIdentifier	BIC of the responsible party for the technical issuer Exter-nal CSD

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/SctyCSDLk/TechIssrCSD/CmbndId/RspnsblPtyId		

1
2

The returned business data in case of an error response is listed below:

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/SctyRpt/SctyRptOrErr/OprlErr/Err/Prtry	Max4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/SctyRpt/SctyRptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addition to the reported T2S specific error code

3 Message usage example: reda.012.001.01_T2S_SecuritiesCSDLinkResponse_Example.xml

4 In this example a CSD queried for securities CSD links on security with ISIN "XXABCDEFGHIJ". Two CSD

5 links valid starting from "2010-01-01" are returned:

6 **l** Issuer CSD "CSDAXXYYAAA" responsible for maintenance too;

7 **l** Investor CSD "CSDBXXYYAAA".

8 _Message usage: Securities Deviating Nominal Response_

9 This message usage provides the sender with requested information about securities deviating nominal.

10 Specific message requirements

11 A Securities Deviating Nominal Response contains the information about configured settlement deviating

12 nominals for the security.
13

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
DeviatingSettlementUnit Document/SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt/FinInstrmAttrbts/SttlmInf/DevtgSttlmUnit	FinancialInstrumentQuantity1Choice	Deviating settlement unit

14 Message usage example: reda.012.001.01_T2S_SecuritiesDeviatingNominalResponse_Example.xml

In this example a CSD queried for settlement deviating nominal configured for security with ISIN "XXA-BCDEFGHIJ".

Two deviating nominal are returned with values of 13 and 17 units.

3.3.6.7 SecurityDeletionRequestV01 (reda.013.001.01)

3.3.6.7.1 Overview and scope of the message

This chapter illustrates the *SecurityDeletionRequestV01* message.

The *SecurityDeletionRequestV01* is sent by CSDs or any party authorised by them to <u>CRDM</u> ~~T2S~~.

It is used for instructing the deletion of a security by providing details about the security to be deleted.

In the response, <u>CRDM</u> ~~T2S~~ sends <u>reda.030.001.01</u> [▷ 145] when the deletion of the security has been successfully processed or queued, or has been rejected.

3.3.6.7.2 The T2S-specific schema

<u>Outline of the schema</u>

The *SecurityDeletionRequestV01* message is composed of the following message building blocks:

Identification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

SecurityIdentification

This building block is mandatory and non repetitive. It contains the identification for the security to be deleted.

<u>References/Links</u>

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.013.001.01_T2S

<u>Business rules applicable to the schema</u>

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityDeletionRequestV01 Document/SctyDeltnReq	SecurityDeletionRequestV01	DSD1001 DSD1030 DSD1300 DXAA002
ISIN Document/SctyDeltnReq/FinInstrmId/ISIN	ISINOct2015Identifier	DSD1003

3.3.6.7.3 The message in business context

Message example: reda.013.001.01_T2S_DeleteSecurities_Example.xml

In this example a CSD participating in CRDM ~~T2S~~ requests the deletion of a security with ISIN "XXA-BCDEGHIJ".

3.3.6.8 PartyCreationRequestV01 (reda.014.001.01)

3.3.6.8.1 Overview and scope of the message

This chapter illustrates the *PartyCreationRequestV01* message.

The *PartyCreationRequestV01* is sent by CSDs, CBs or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the creation of a party by providing details about the party to be created.

In the response, ~~T2S~~CRDM sends reda.016.001.01 when the creation of the party has been successfully processed, queued or has been rejected.

3.3.6.8.2 The T2S-specific schema

Outline of the schema

The *PartyCreationRequestV01* message is composed of the following message building blocks:

Message~~Header~~Identification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

Party

This building block is mandatory and non repetitive. It contains detailed information related to the party creation message. It includes the following elements:

l Identification;

l Address;

l Opening and closing dates;

l Type of the party;

l Technical address;

l Market specific attributes;

l Short and long names;

l Restriction information.

To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value for the restriction.

To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value for the restriction.

References/Links

1 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

2 vided outside of this document under the following link:

3 http://www.swift.com/mystandards/T2S/reda.014.001.01_T2S

4 *Business rules applicable to the schema*
5

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ValidFrom /Document/PtyCreReq/Pty/PtyId/VldFr	RestrictedISODate	DPC1300
Identification Document/PtyCre- Req/Pty/PtyId/Id/Id/AnyBIC	AnyBIC~~Dec2014~~Identifier	DPC1013 DPC1180
Address Document/PtyCreReq/Pty/Adr	PostalAddress25~~1~~	DPC1305 IIMP132
Country Document/PtyCreReq/Pty/Adr/Ctry	CountryCode	DPC1021
ValidFrom Document/PtyCreReq/Pty/Adr/VldFr	RestrictedISODate	DPC1301
OpeningDate Document/PtyCreReq/Pty/OpngDt	RestrictedISODate	DPC1205
ClosingDate Document/PtyCreReq/Pty/ClsgDt	RestrictedISODate	DPC1206
Type Document/PtyCreReq/Pty/Tp/Cd	~~SystemPartyType1Code~~TARGET_Ex- act4AlphaNumericText_PartyType [▸ **Error! Bookmark not defined.**]	DPC1002 DPC1305 IIMP132
PartyCreation RequestV01 Document/PtyCreReq	PartyCreation RequestV01	DPC1001
Value Document/PtyCre- Req/Pty/MktSpcfcAttr/Val	TARGET_RestrictedFINXMax350Text	DPC1252 DPC1254 DPC1256 DPC1257
ValidFrom Document/PtyCreReq/Pty/Nm/VldFr	RestrictedISODate	DPC1302

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ValidFrom Document/PtyCreReq/Pty/Rstrctn/VldFr	RestrictedISODateTime	DPC1208 DPC1600
ValidTo Document/PtyCre- Req/Pty/Rstrctn/VldTo	RestrictedISODateTime	DPC1207
Type Document/PtyCreReq/Pty/Rstrctn/Tp	Exact4AlphaNumericText [▸ **Error!** **Bookmark not defined.**]	DPC1024 DPC1025
~~PartyCreationRequestV01~~ ~~/Document/PtyCreReq~~	~~PartyCreationRequestV01~~	~~DPC1001~~

3.3.6.8.3 The message in business context

Message example: ~~reda.014.001.01_CreateParty.xml~~ *CreateParty_example.xml*

In this example a Central Bank requests the creation of a payment bank in ~~T2S~~CRDM. The party is valid starting from 20~~1~~21-01-01 and identified with BIC "~~BANKXXYYAAA~~UNCRITMMXXX". Technical address for party would be "ABCD" while address and names are filled with sample data.

3.3.6.9 PartyQueryV01 (reda.015.001.01)

3.3.6.9.1 Overview and scope of the message

This chapter illustrates the *PartyQueryV01* message.

The *PartyQueryV01* is sent by CSDs, CBs, CSD participants, payment banks or any party authorised by them to ~~T2S~~ CRDM to query on party reference data.

This message is sent to ~~T2S~~ CRDM to make the following type of queries:

l   Party Reference Data Query;

l   Party List Query;

l   Restricted Party Query.

These query types are described in the section "The message in business context".

In response to the *PartyQueryV01*, a reda.017.001.01 containing the requested information is returned.

3.3.6.9.2 The T2S-specific schema

Outline of the schema

The *PartyQueryV01* message is composed of the following message building blocks:

MessageIdentification

1 This building block is mandatory and non repetitive. It must contain an identification assigned by the send-

2 ing party to uniquely and unambiguously identify the message and the type of query requested.

3 **SearchCriteria**

4 This building block is mandatory and non repetitive. It contains detailed information related to the business

5 party query message. It includes the following elements:

6 **l** Identification;

7 **l** Opening and closing date;

8 **l** Type of the party;

9 **l** CSD or CB identification;

10 **l** Restriction identification;

11 **l** Restriction issue date.

12 _References/Links_

13 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

14 vided outside of this document under the following link:

15 http://www.swift.com/mystandards/T2S/reda.015.001.01_T2S

16 _Business rules applicable to the schema_
17

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
PartyQueryV01 Document/PtyQry	PartyQueryV01	DPR1001
Identification Document/PtyQry/MsgHdr/ReqTp/Prtry/Id	~~Exact4AlphaNumericText_T2S_5~~ TARGET_Exact4AlphaNumericText_Par- tyQuery	IIMP036 IIMP037 IIMP038 IIMP039 IIMP040 IIMP041
OpeningDate Document/PtyQry/SchCrit/OpngDt	DatePeriodSearch1Choice~~1~~	IIMP036 IIMP039 ~~QMPC015~~ ~~QMPC021~~ ~~QMPC022~~
ClosingDate Document/PtyQry/SchCrit/ClsgDt	DatePeriodSearch1Choice~~1~~	IIMP036 IIMP039 ~~QMPC015~~

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
		~~QMPC022~~
		~~QMPC023~~
Type Document/PtyQry/SchCrit/Tp/Cd	~~SystemPartyType1Code~~ TARGET_Exact4AlphaNumericText_Party-Type	IIMP036 IIMP038 IIMP039 IIMP041
CSDOrNCB Document/PtyQry/SchCrit/RspnsblPtyId	PartyIdentification136~~1~~	IIMP036 IIMP037 IIMP038 IIMP039 IIMP040 IIMP041
~~CSDIdentification~~ ~~Docu-~~ ~~ment/PtyQry/SchCrit/RspnsblPtyId/Id/AnyBIC~~	~~AnyBICIdentifier~~	~~QMPC032~~
Identification Document/PtyQry/SchCrit/PtyId/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	IIMP036 IIMP039 ~~QMPC032~~
RestrictionIdentification Document/PtyQry/SchCrit/RstrctnId	~~Exact4AlphaNumericText_T2S_5~~ Exact4AlphaNumericText	IIMP038 IIMP041
RestrictionIssueDate Document/PtyQry/SchCrit/RstrctnIsseDt	DateAndDateTimeSearch4Choice~~1~~	IIMP038 IIMP041 ~~QMPC015~~

1 ### *3.3.6.9.3 The message in business context*

2 *Query type: Party Reference Data Query*

3 This query type requests reference data about parties.

4 *Specific message requirements*

5 To query ~~T2S~~ CRDM for party reference data, the field RequestType must be filled with "PYRD" and at least

6 one of the search criteria below must be provided.

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/PtyQry/MsgHdr/ReqTp/Prtry/Id	Exact4AlphaNumericText_T2S_5TAR-GET_Exact4AlphaNumericText_PartyQuery	Fixed value "PYRD"
OpeningDate Document/PtyQry/SchCrit/OpngDt	DatePeriodSearch1Choice_1	Opening date
ClosingDate Document/PtyQry/SchCrit/ClsgDt	DatePeriodSearch1Choice	Closing date
Type Document/PtyQry/SchCrit/Tp	SystemPartyType1CodeTARGET_Exact4AlphaNumericText_PartyType	Party type
CSDOrNCB Document/PtyQry/SchCrit/RspnsblPtyId	PartyIdentification136_1	CSD or NCB BIC
Identification Document/PtyQry/SchCrit/PtyId/Id/AnyBIC	AnyBICIdentifierAnyBICDec2014Identifier	Party BIC

2 Query type example: reda.015.001.01_T2S_PartyReferenceDataQuery_Example.xmlPartyReference-

3 DataQuery_example.xml

4 In this example a Central Bank participating in T2S CRDM with BIC "NCBAXXYYAAABITAITRRXXX" queries all

5 of the payment banks identified by BIC "UNCRITMMXXX" under its responsibility.

6 *Query type: Party List Query*

7 This query type requests a list of parties.

8 Specific message requirements

9 To query T2S CRDM for party list, the field RequestType must be filled with "PYLI" and CSD or CB identifica-

10 tion.

11

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/PtyQry/MsgHdr/ReqTp/Prtry/Id	Exact4AlphaNumericText_T2S_5TAR-GET_Exact4AlphaNumericText_PartyQuery	Fixed value "PYLI"
CSDOrNCB Document/PtyQry/SchCrit/RspnsblPtyId	PartyIdentification136_1	CSD or NCB BIC

12 Query type example: reda.015.001.01_T2S_PartyListQuery_Example.xmlPartyListQuery_example.xml

13 In this example a Central Bank participating in T2S CRDM with BIC "NCBAXXYYAAABITAITRRXXX" requests a

14 list of the parties it is responsible for.

15 *Query type: Restricted Party Query*

16 This query type requests the parties for which a restriction has been issued.

1. Specific message requirements

2. To query ~~T2S~~ CRDM for restricted parties, the field RequestType must be filled with "PYRS" and at least one

3. of the search criteria below.

4.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/PtyQry/MsgHdr/ReqTp/Prtry/Id	~~Exact4AlphaNumericText_T2S_5~~TAR- GET_Exact4AlphaNumericText_PartyQuery	Fixed value "PYRS"
Type Document/PtyQry/SchCrit/Tp	~~SystemPartyType1Code~~TARGET_Exact4Al- phaNumericText_PartyType	Party type
CSDOrNCB Document/PtyQry/SchCrit/RspnsblPtyId	PartyIdentification136~~1~~	CSD or NCB BIC
RestrictionIdentification Document/PtyQry/SchCrit/RstrctnId	~~Exact4AlphaNumericText_T2S_5~~ Exact4AlphaNumericText	Restriction type
RestrictionIssueDate Document/PtyQry/SchCrit/RstrctnIsseDt/Dt	DatePeriodSearch1Choice~~1~~	Restriction issue date

5. Query type example: ~~reda.015.001.01_T2S_RestrictedPartyQuery_Example.xml~~RestrictedPartyQuery_exam-

6. ple.xml

7. In this example, a Central Bank participating in ~~T2S~~ CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" requests

8. a list of the restricted parties starting from ~~2010-08-01~~2021-08-01.

9. 3.3.6.10 PartyStatusAdviceV01 (reda.016.001.01)

3.3.6.10.1 Overview and scope of the message

11. This chapter illustrates the *PartyStatusAdviceV01* message.

12. The *PartyStatusAdviceV01* is sent by ~~T2S~~CRDM to inform the CSD, CB, or any party authorised by them

13. about the status of a party maintenance request (creation, update and delete).

14. This message is sent by ~~T2S~~CRDM in the following message usages:

15. **|** Rejected;

16. **|** Queued;

17. **|** Completed.

18. These message usages are described in the section "The message in business context".

3.3.6.10.2 The T2S-specific schema

20. *Outline of the schema*

21. The *PartyStatusAdviceV01* message is composed of the following message building blocks:

Message~~Header~~Identification

This building block is mandatory and non repetitive. It contains ~~an~~the message identification ("NONREF" value can be used, since it is already contained in the business application header)~~assigned by T2S to uniquely and unambiguously identify the message~~ and the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

~~OriginalMessageIdentification~~

~~This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.~~

PartyStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original maintenance request. It includes the following elements:

l Status;

l Reason;

l Additional reason information;

l In case of a completed maintenance request, the party identification.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-vided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.016.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.10.3 The message in business context

Message usage: Rejected

This message usage describes a party status advice message sent by ~~T2S~~CRDM when a maintenance re-quest has been rejected.

Specific message requirements

Field for Status is filled with rejection code "REJT".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/PtyStsAdvc/PtySts/Sts	Status6Code	Fixed value "REJT"
StatusReason Document/PtyStsAdvc/PtySts/StsRsn	StatusReasonInformation10	Details for reason

Message usage example: ~~reda.016.001.01_T2S_Rejected_Example.xml~~ PartyStatusRejected_example.xml

In this example processing for a party creation request sent with reference "SAMPLEPARTYCRE" has been rejected. Thus the sender originating the maintenance request is notified with the status advice.

Message usage: Queued

This message usage describes a party status advice message sent by ~~T2S~~CRDM when a maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code "QUED".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/PtyStsAdvc/PtySts/Sts	Status6Code	Fixed value "QUED"
StatusReason Document/PtyStsAdvc/PtySts/StsRsn	StatusReasonInformation10	Details for reason

Message usage example: ~~reda.016.001.01_T2S_Queued_Example.xml~~ PartyStatusQueued_example.xml

In this example processing for a party update request sent with reference "SAMPLEPARTYUPD" has been queued. Thus the sender originating the maintenance request is notified with the status advice.

Message usage: Completed

This message usage describes a party status advice message sent by ~~T2S~~CRDM when a maintenance request has been successfully processed.

Specific message requirements

Field for Status is filled with rejection code "COMP".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/PtyStsAdvc/PtySts/Sts	Status6Code	Fixed value "COMP"
SystemPartyIdentification Document/PtyStsAdvc/PtySts/SysPtyId	SystemPartyIdentification8 ~~1~~	Identification of the party involved in the maintenance request

Message usage example: ~~reda.016.001.01_T2S_Completed_Example.xml~~ PartyStatusCompleted_example.xml

In this example processing for a party deletion maintenance request sent with reference "SAMPLEPAR-TYDEL" has been successfully processed. Thus the sender originating the request is notified with the status advice containing the identification of the deleted party with BIC "~~BANKXXYYAAA~~BITAITRRXXX" belonging to CB with BIC "~~NCBAXXYYAAA~~UNCRITMMXXX".

1   3.3.6.11 PartyReportV01 (reda.017.001.01)

2   ***3.3.6.11.1 Overview and scope of the message***

3   This chapter illustrates the *PartyReportV01* message.

4   The *PartyReportV01* is sent by ~~T2S~~ CRDM to all directly connected ~~T2S~~ CRDM Actors and is sent to provide

5   with requested party information.

6   This message is sent by ~~T2S~~ CRDM in the following message usages:

7   **ı**   Party Reference Data Response;

8   **ı**   Party List Response;

9   **ı**   Restricted Party Response.

10   These message usages are described in the section "The message in business context".

11   The *PartyReportV01* is sent in response to the reda.015.001.01 message.

12   ***3.3.6.11.2 The T2S-specific schema***

13   *Outline of the schema*

14   The *PartyReportV01* message is composed of the following message building blocks:

15   **MessageHeader**

16   This building block is mandatory and non repetitive.

17   It contains an identification assigned by ~~T2S~~ CRDM to uniquely and unambiguously identify the message and

18   the identification of the original business query generating the report.

19   **ReportOrError**

20   This building block is mandatory and non repetitive. It contains either the information matching the search

21   criteria of the related query or an error indication.

22   **PartyReport**

23   This building block is optional. It provides requested information on party.

24   It includes the following elements:

25   **ı**   Identification;

26   **ı**   Opening and closing date;

27   **ı**   Party type;

28   **ı**   Technical address;

29   **ı**   Market-specific attributes;

30   **ı**   Long and short names;

31   **ı**   Address;

32   **ı**   Restriction information.

33   **OperationalError**

1 This building block is optional. It provides the reason why the requested information can not be given.

2 *References/Links*

3 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
4 vided outside of this document under the following link:

5 http://www.swift.com/mystandards/T2S/reda.017.001.01_T2S

6 *Business rules applicable to the schema*

7 Not applicable (~~T2S~~ CRDM outgoing message)

8 ***3.3.6.11.3 The message in business context***

9 *Message usage: Party Reference Data Response*

10 This message usage provides the sender with requested information about party reference data.

11 Specific message requirements

12 A Party Reference Data Response contains the following set of information ~~for wider set of information~~ on
13 queried party.
14

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
PartyIdentification Document/PtyRpt/RptOrErr/PtyRpt/PtyId	SystemPartyIdentification8 ~~1~~	Identification of the party to be reported
OpeningDate Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/OpngDt	RestrictedISODate	Opening date for the party
ClosingDate Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/ClsgDt	RestrictedISODate	Closing date for the party
Type Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/Tp/Cd	~~SystemPartyType1Code~~ TARGET_Exact4AlphaNumericText_Party-Type	Party type
TechnicalAddress Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/TechAdr	TechnicalIdentification2Choice_1	Technical addresses for the party
MarketSpecificAttribute	MarketSpecificAttribute1	Market-specific atttributes for the party

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/MktSpcfcAttr		
Identification Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/PtyId/Id	SystemPartyIdentification9—1	Party code for the party
Name Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/Nm	PartyName4—1	Long and short names for the party
Address Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/Adr	PostalAddress25—1	Address for the party
Restriction Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/Rstrctn	SystemRestriction1	Restrictions issued on the party

1 Message usage example: reda.017.001.01_T2S_PartyReferenceDataResponse_Example.xmlPartyReference-

2 DataResponse_example.xml

3 In this example, a CB participating in ~~T2S~~ CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queried ~~T2S~~ CRDM

4 about payment banks under its responsibility.

5 One party ("~~BANKXXYYAAA~~UNCRITMMXXX") is returned in the response.

6 *Message usage: Party List Response*

7 This message usage provides the sender with the list of Parties matching criteria.

8 Specific message requirements

9 A Party List Response contains the information to identify parties according to criteria used to query.
10

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
PartyIdentification Document/PtyRpt/RptOrErr/PtyRpt/PtyId	SystemPartyIdentification8—1	Identification of the party to be reported
Name	PartyName4—1	Long and short names for the party

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty3/Nm		

1 Message usage example: ~~reda.017.001.01_T2S_PartyList_Example.xml~~PartyListResponse_example.xml

2 In this example a CB participating in ~~T2S~~ CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queried a list of the

3 parties it is responsible for.

4 One party ("~~BANKXXYYAAA~~UNCRITMMXXX") is returned in the response.

5 *Message usage: Restricted Party Response*

6 This message usage provides the sender with requested information about restricted parties.

7 Specific message requirements

8 A Restricted Party Response contains the information about restricted parties.
9

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
PartyIdentification Document/PtyRpt/RptOrErr/PtyRpt/PtyId	SystemPartyIdentification8~~1~~	Identification of the party to be reported
Type Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty/Tp/Cd	~~SystemPartyType1Code~~ TARGET_Exact4AlphaNumericText_Party-Type	Party type
Restriction Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty3/Rstrctn	SystemRestriction1	Restriction issued on party
ValidFrom Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty3/Rstrctn/VldFr	RestrictedISODateTime	Restricted-on date
Type Docu-ment/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/Sys-Pty3/Rstrctn/Tp	Exact4AlphaNumericText	Restriction type

10 Message usage example: ~~reda.017.001.01_T2S_RestrictedPartyResponse_Example.xml~~RestrictedPar-

11 tyResponse_example.xml

In this example a CB participating in ~~T2S~~ CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queried a list of the restricted parties.

One party ("~~BANKXXYYAAA~~UNCRITMMXXX") is returned in the response with a "BLOC" restriction issued on 2010-09-01.

3.3.6.12   SecuritiesAccountCreationRequestV01 (reda.018.001.01)

3.3.6.12.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAccountCreationRequestV01* message.

The *SecuritiesAccountCreationRequestV01* is sent by CSDs or any party authorised by them to ~~T2S~~ CRDM.

It is used for instructing the creation of a securities account by providing details about the securities account to be created.

In the response, ~~T2S~~ CRDM sends reda.020.001.01 [▷ 121] when the creation of the Securities Account has been successfully processed or has been rejected.

3.3.6.12.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountCreationRequestV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

SecuritiesAccount

This building block is mandatory and non repetitive. It contains detailed information related to the securities account creation message. It includes the following elements:

l   Account owner identification;

l   Securities account number;

l   Type of the account;

l   Opening and closing date;

l   Hold indicator default value;

l   Negative position indicator;

l   Market specific attributes;

l   Restriction information;

l   End investor flag;

l   Pricing scheme.

To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value for the restriction.

1 To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value

2 for the restriction.

3 *References/Links*

4 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

5 vided outside of this document under the following link:

6 http://www.swift.com/mystandards/T2S/reda.018.001.01_T2S

7 *Business rules applicable to the schema*
8

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesAccountCreationRequestV01 Document/SctiesAcctCreReq	SecuritiesAccountCreationRequestV01	DAC1001
AccountOwner Document/SctiesAcctCreReq/SctiesAcct/AcctOwnr	SystemPartyIdentification3	DAC1030 DAC1031 DAC1032 DAC1034
ResponsiblePartyIdentification Document/SctiesAcctCreReq/SctiesAcct/AcctOwnr/RspnsblPtyId	BICFIIdentifier	DAC1033
Identification Document/SctiesAcctCreReq/SctiesAcct/Id	RestrictedFINXMax35Text	DAC1023
Type Document/SctiesAcctCreReq/SctiesAcct/Tp	SystemSecuritiesAccountType1Code	DAC1031 DAC1032 DAC1033 DAC1034
OpeningDate Document/SctiesAcctCreReq/SctiesAcct/OpngDt	ISODate	DAC1205 DAC1208
ClosingDate Document/SctiesAcctCreReq/SctiesAcct/ClsgDt	ISODate	DAC1207 DAC1208 DAC1209
MarketSpecificAttribute Document/SctiesAcctCreReq/SctiesAcct/MktSpcfcAttr	MarketSpecificAttribute1	DAC1252

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Value Document/SctiesAcctCre- Req/SctiesAcct/MktSpcfcAttr/Val	RestrictedFINXMax350Text	DAC1253 DAC1255 DAC1256
ValidFrom Document/SctiesAcctCre- Req/SctiesAcct/Rstrctn/VldFr	ISODateTime	DAC1208 DAC1209 DAC1600
ValidTo Document/SctiesAcctCre- Req/SctiesAcct/Rstrctn/VldTo	ISODateTime	DAC1209
Type Document/SctiesAcctCre- Req/SctiesAcct/Rstrctn/Tp	Exact4AlphaNumericText	DAC1024 DAC1025

3.3.6.12.3 The message in business context

Message example: reda.018.001.01_T2S_CreateSecuritiesAccount_Example.xml

In this example a CSD participating in ~~T2S~~ CRDM and identified with BIC "CSDAXXYYAAA" requests the creation of a securities account in ~~T2S~~ CRDM.

The account is valid starting from 2011-01-01 and the account owner is a CSD Participant with BIC "CSDPXXYYAAA".

Account is created with a default Hold status and does not hold negative positions.

3.3.6.13 SecuritiesAccountQueryV01 (reda.019.001.01)

3.3.6.13.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAccountQueryV01* message.

The *SecuritiesAccountQueryV01* is sent by CSDs, CSD participants or any party authorised by them to ~~T2S~~ CRDM to query on securities account reference data.

This message is sent to ~~T2S~~ CRDM to make the following type of queries:

❙ Securities Account Reference Data Query;

❙ Securities Account List Query.

These query types are described in the section "The message in business context".

3.3.6.13.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountQueryV01* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message and the type of query requested.

Pagination

This building block is mandatory and non-repetitive. It contains the page number of the message (within a query response) and continuation indicator to indicate that the query response is to continue or that the message is the last page of the statement.

SearchCriteria

This building block is mandatory and non repetitive. It contains detailed information related to the securities account query message. It includes the following elements:

l Identification;

l Account servicer;

l Account owner;

l Party type;

l Opening and closing date;

l Account type;

l End investor flag;

l Pricing scheme.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.019.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesAccountQueryV01 Document/SctiesAcctQry	SecuritiesAccountQueryV01	DAR1001 IOCP001
Identification Document/SctiesAc- ctQry/MsgHdr/ReqTp/Prtry/Id	Exact4AlphaNumericText	IIMP050 IIMP051 IIMP052 IIMP053
AccountIdentification Document/SctiesAcctQry/SchCrit/AcctId	RestrictedFINXMax35Text	IIMP050 IIMP052

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
		QMPC030
AccountServicer Document/SctiesAcctQry/SchCrit/AcctSvcr	BICFIIdentifier	IIMP050 IIMP051 IIMP052 IIMP053
RelatedPartyIdentification Document/SctiesAcctQry/SchCrit/Ac-ctOwnr/RltdPtyId	BICFIIdentifier	IIMP050 IIMP051 IIMP052 IIMP053 QMPC084
ResponsiblePartyIdentification Document/SctiesAcctQry/SchCrit/Ac-ctOwnr/RspnsblPtyId	BICFIIdentifier	IIMP050 IIMP051 IIMP052 IIMP053 QMPC084
PartyType Document/SctiesAcctQry/SchCrit/PtyTp	SystemPartyType1Code	IIMP050 IIMP052
OpeningDate Document/SctiesAcctQry/SchCrit/OpngDt	DateSearchChoice	IIMP050 IIMP052 QMPC021 QMPC022
ClosingDate Document/SctiesAcctQry/SchCrit/ClsgDt	DateSearchChoice	IIMP050 IIMP052 QMPC022 QMPC023
AccountType Document/SctiesAcctQry/SchCrit/AcctTp	SystemSecuritiesAccountType1Code	IIMP050 IIMP052
EndInvestorFlag Document/SctiesAcctQry/SchCrit/EndInvstrFlg	Exact4AlphaNumericText_END_T2S	IIMP050 IIMP052
PricingScheme	Exact4AlphaNumericText_PRS_T2S	IIMP050

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/SctiesAcctQry/SchCrit/PricgSchme		IIMP052

3.3.6.13.3 The message in business context

Query type: Securities Account Reference Data Query

This message requests reference data about securities accounts.

Specific message requirements

To query ~~T2S~~ CRDM for securities account reference data, the field RequestType must be filled with "SARD" and at least one of the search criteria below must be provided.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctiesAc-ctQry/MsgHdr/ReqTp/Prtry/Id	Exact4AlphaNumericText	Fixed value "SARD"
AccountIdentification Document/SctiesAcctQry/SchCrit/AcctId	RestrictedFINXMax35Text	Account identifier
AccountServicer Document/SctiesAcctQry/SchCrit/AcctSvcr	AnyBICIdentifier	Account servicer
AccountOwner Document/SctiesAcctQry/SchCrit/AcctOwnr	SystemPartyIdentification3	Account owner
PartyType Document/SctiesAcctQry/SchCrit/PtyTp	SystemPartyType1Code	Party Type
OpeningDate Document/SctiesAcctQry/SchCrit/OpngDt	DateSearchChoice	Opening date
ClosingDate Document/SctiesAcctQry/SchCrit/ClsgDt	DateSearchChoice	Closing date
AccountType Document/SctiesAcctQry/SchCrit/AcctTp	SystemSecuritiesAccountType1Code	Account type
EndInvestorFlag Document/SctiesAcctQry/SchCrit/EndInvstrFlg	Exact4AlphaNumericText_END_T2S	End investor flag
PricingScheme Document/SctiesAcctQry/SchCrit/PricgSchme	Exact4AlphaNumericText_PRS_T2S	Pricing scheme

Query type example: reda.019.001.01_T2S_SecuritiesAccountReferenceDataQuery.xml

1. In this example a CSD participating in ~~T2S~~ CRDM queries securities accounts for CSD Participants.

2. *Query type: Securities Account List Query*

3. This query type requests a list of securities accounts.

4. Specific message requirements

5. To query ~~T2S~~ CRDM for securities account list, the field RequestType must be filled with "SALI" and at least
6. one of the search criteria below must be provided.
7.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctiesAc- ctQry/MsgHdr/ReqTp/Prtry/Id	Exact4AlphaNumericText	Fixed value "SALI"
AccountServicer Document/SctiesAcctQry/SchCrit/AcctSvcr	AnyBICIdentifier	Account servicer
RelatedPartyIdentification Document/SctiesAcctQry/SchCrit/Ac- ctOwnr/RltdPtyId	AnyBICIdentifier	Party BIC
ResponsiblePartyIdentification Document/SctiesAcctQry/SchCrit/Ac- ctOwnr/RspnsblPtyId	AnyBICIdentifier	Responsible party BIC

8. Query type example: reda.019.001.01_T2S_SecuritiesAccountListQuery.xml

9. In this example, a CSD participating in ~~T2S~~ CRDM with BIC "CSDAXXYYAAA" requests a list of the securities
10. account for its participants.

11. 3.3.6.14   SecuritiesAccountStatusAdviceV01 (reda.020.001.01)

12. **3.3.6.14.1 Overview and scope of the message**

13. This chapter illustrates the *SecuritiesAccountStatusAdviceV01* message.

14. The *SecuritiesAccountStatusAdviceV01* is sent by ~~T2S~~ CRDM to inform the CSD or any party authorised by
15. them about the status of a securities account maintenance request (creation, update and delete).

16. This message is sent by ~~T2S~~ CRDM in the following message usages:

17. **l** Rejected;

18. **l** Queued;

19. **l** Completed.

20. These message usages are described in the section "The message in business context".

3.3.6.14.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountStatusAdviceV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It contains an identification assigned by T2S to uniquely and unambiguously identify the message.

OriginalMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

SecuritiesAccountStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

l Status;

l Reason;

l Additional reason information;

l In case of a completed request, the securities account identification.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-vided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.020.001.01_T2S

Business rules applicable to the schema

Not applicable (T2S outgoing message).

3.3.6.14.3 The message in business context

Message usage: Rejected

This message usage describes a securities account status advice message sent by ~~T2S~~ CRDM when a maintenance request has been rejected.

Specific message requirements

Field for Status is filled with rejection code "REJT".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/SctiesAcctStsAdvc/SctiesAcctSts/Sts	Status6Code	Fixed value "REJT"
StatusReason	StatusReasonInformation10	Details for reason

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/SctiesAcctStsAdvc/SctiesAc-ctSts/StsRsn		

1 Message usage example: reda.020.001.01_T2S_Rejected_Example.xml

2 In this example processing for a securities account creation request sent with reference "SAM-
3 PLET2SCRESAC" has been rejected. Thus the sender originating the request is notified with the status ad-
4 vice.

5 *Message usage: Queued*

6 This message usage describes a securities account status advice message sent by ~~T2S~~ CRDM when a
7 maintenance request has been queued.

8 Specific message requirements

9 Field for Status is filled with rejection code "QUED".
10

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/SctiesAcctStsAdvc/SctiesAcctSts/Sts	Status6Code	Fixed value "QUED"
StatusReason Document/SctiesAcctStsAdvc/SctiesAc-ctSts/StsRsn	StatusReasonInformation10	Details for reason

11 Message usage example: reda.020.001.01_T2S_Queued_Example.xml

12 In this example processing for a securities account update request sent with reference "SAMPLET2SSACUPD"
13 has been queued. Thus the sender originating the request is notified with the status advice.

14 *Message usage: Completed*

15 This message usage describes a securities account status advice message sent by ~~T2S~~ CRDM when a
16 maintenance request has been successfully processed.

17 Specific message requirements

18 Field for Status is filled with rejection code "COMP".
19

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctiesAcctStsAdvc/SctiesAc-ctSts/RltdSctiesAcct/Id	RestrictedFINXMax35Text	Securities account identifica-tion
Status Document/SctiesAcctStsAdvc/SctiesAcctSts/Sts	Status6Code	Fixed value "COMP"

20 Message usage example: reda.020.001.01_T2S_Completed_Example.xml

In this example processing for a securities account deletion request sent with reference "SAMPLESACDEL" has been successfully processed. Thus the sender originating the request is notified with the status advice containing the identification of the deleted securities account.

3.3.6.15   SecuritiesAccountReportV01 (reda.021.001.01)

3.3.6.15.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAccountReportV01* message.

The *SecuritiesAccountReportV01* is sent by ~~T2S~~ CRDM to all directly connected ~~T2S~~ CRDM Actors and is sent to provide with requested securities account information.

In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split into several messages (Please see section Outbound traffic exceeding given size limitations [▶ **Error! Bookmark not defined.**]).

This message is sent by ~~T2S~~ CRDM in the following message usages:

l Securities Account Reference Data response;

l Securities Account List response.

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

The *SecuritiesAccountReportV01* is sent in response to the reda.019.001.01 [▶ 117] message.

3.3.6.15.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountReportV01* message is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It contains an identification assigned by the sending party to uniquely and unambiguously identify the message and the identification of the original business query generating the report.

ReportOrError

This building block is mandatory and non repetitive. It contains either the information matching the search criteria of the related query or an error indication.

SecuritiesAccountReport

This building block is optional and present whether records are found processing the originating query. It provides requested information on Securities Account.

It includes the following elements:

l Identification;

l Opening and closing date;

l Hold indicator default value;

1 **l** Negative position indicator;

2 **l** Account type;

3 **l** Account owner;

4 **l** Party type;

5 **l** Market specific attribute;

6 **l** Restriction;

7 **l** End investor flag;

8 **l** Pricing scheme.

9 **OperationalError**

10 This building block is optional and present if a business error occurs when processing the originating query.

11 It provides the reason why the requested information can not be given.

12 **Pagination**

13 This building block is mandatory and non-repetitive. It contains the page number of the message (within a

14 query response) and continuation indicator to indicate that the query response is to continue or that the

15 message is the last page of the statement.

16 *References/Links*

17 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

18 vided outside of this document under the following link:

19 http://www.swift.com/mystandards/T2S/reda.021.001.01_T2S

20 *Business rules applicable to the schema*

21 Not applicable (~~T2S~~ CRDM outgoing message)

22 ### 3.3.6.15.3 The message in business context

23 *Message usage: Securities Account Reference Data Response*

24 This message usage provides the sender with requested information about securities account reference

25 data.

26 Specific message requirements

27 A Securities Account Reference Data Response contains the following set of information for queried securi-

28 ties accounts.

29

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctId/Id	RestrictedFINXMax35Text	Securities account identifier
OpeningDate	RestrictedISODate	Opening date

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/OpngDt		
ClosingDate Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/ClsgDt	RestrictedISODate	Closing date
HoldIndicator Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/HldInd	TrueFalseIndicator	Hold default indicator
NegativePosition Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/NegPos	YesNoIndicator	Negative position indicator
Type Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/Tp	SystemSecuritiesAccountType1Code	Account type
AccountOwner Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/AcctOwnr	SystemPartyIdentification3	Account owner
PartyType Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/PtyTp	SystemPartyType1Code	Party type
MarketSpecificAttribute Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/MktSpcfcAttr	MarketSpecificAttribute1	Market specific attribute
Restriction Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/Rstrctn	SystemRestriction1	Securities account restriction
EndInvestorFlag Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/EndInvstrFlg	Exact4AlphaNumericText	End investor flag
PricingScheme Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/PricgSchme	Exact4AlphaNumericText	Pricing scheme

1   The returned business data in case of an error response is listed below:

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/SctiesAc-ctRpt/RptOrErr/OprlErr/Err/Prtry	Exact4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/SctiesAc-ctRpt/RptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addition to the reported T2S specific error code

Message usage example: reda.021.001.001_T2S_SecuritiesAccountReferenceDataResponse.xml

In this example a CSD participating in ~~T2S~~ <u>CRDM</u> and with BIC"CSDAXXYYAAA" queried ~~T2S~~ <u>CRDM</u> about securities accounts owned by CSD Participants.

One securities account identified with "12345" and owned by CSD Participant with BIC "CSDPAAXXYYY" is returned in the response.

Message usage: Securities Account List Response

This message usage provides the sender with requested information about securities account list.

Specific message requirements

A Securities Account List Response contains the information to identify securities accounts according to criteria used to query.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctId/Id	RestrictedFINXMax35Text	Securities account identifier
AccountOwner Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/AcctOwnr	SystemPartyIdentification3	Account owner
EndInvestorFlag Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/EndInvstrFlg	Exact4AlphaNumericText	End investor flag
PricingScheme Document/SctiesAcctRpt/RptOrErr/SctiesAc-ctRpt/SctiesAcctOrErr/SctiesAcct/PricgSchme	Exact4AlphaNumericText	Pricing scheme

The returned business data in case of an error response is listed below:

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Proprietary Document/SctiesAc- ctRpt/RptOrErr/OprlErr/Err/Prtry	Exact4AlphaNumericText	T2S specific error code as specified in the error code table
Description Document/SctiesAc- ctRpt/RptOrErr/OprlErr/Desc	RestrictedFINXMax140Text	Textual description in addition to the reported T2S specific error code

Message usage example: reda.021.001.001_T2S_SecuritiesAccountListResponse.xml

In this example a CSD participating in ~~T2S~~ CRDM and with BIC "CSDAXXYYAAA" queried ~~T2S~~ CRDM about securities accounts list owned by CSD Participants.

One securities account identified with "12345" and owned by CSD Participant with BIC "CSDPAAXXYYY" is returned in the response.

3.3.6.16 PartyModificationRequestV01 (reda.022.001.01)

3.3.6.16.1 Overview and scope of the message

This chapter illustrates the *PartyModificationRequestV01* message.

The *PartyModificationRequestV01* is sent by CSDs, CBs or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the update of a party by providing details about the party to be updated.

With a *PartyModificationRequestV01*, only one modification can be instructed.

In the response, ~~T2S~~CRDM sends reda.016.001.01 when the update of the party has been successfully processed or queued, or has been rejected.

3.3.6.16.2 The T2S-specific schema

Outline of the schema

The *PartyModificationRequestV01* message is composed of the following message building blocks:

Message~~Identification~~Header

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

SystemPartyIdentification

This building block is mandatory and non repetitive. It contains the identification of the party to be updated.

Modification

This building block is mandatory and contains detailed information related to the party modification message. It includes the following elements:

1 Opening and closing date, party code, address, technical address, market specific attributes, short and long

2 names and restriction information.

3 Technical address can be added or deleted only.

4 *References/Links*

5 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

6 vided outside of this document under the following link:

7 http://www.swift.com/mystandards/T2S/reda.022.001.01_T2S

8 *Business rules applicable to the schema*
9

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
PartyModificationRequestV01 Document/PtyModReq	PartyModificationRequestV01	DPU1001 DXAA007
SystemPartyIdentification Document/PtyModReq/SysPtyId	SystemPartyIdentification8 1	DPU1003
ScopeIndication Document/PtyModReq/Mod/ScpIndctn	DataModification1Code	IIMP101
OpeningDate Document/PtyModReq/Mod/ReqdMod/Sys- PtyDt/OpngDt	RestrictedISODate	DPU1206 IIMP106
ClosingDate Document/PtyModReq/Mod/ReqdMod/Sys- PtyDt/ClsgDt	RestrictedISODate	DPU1205 DPU1030 IIMP106 DPU1250
PartyIdentification Document/PtyModReq/Mod/ReqdMod/PtyId	SystemPartyIdentification10 1	DPU1005 DPU1010 DPU1501
ValidFrom Document/PtyModReq/Mod/Reqd- Mod/PtyId/VldFr	RestrictedISODate	DPU1009 IIMP107
Identification Document/PtyModReq/Mod/Reqd- Mod/PtyId/Id/Id/AnyBIC	AnyBICDec2014Identifier	DPU1013 DPU1180 DPU1350 DPU1351

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
PartyName Document/PtyModReq/Mod/ReqdMod/PtyNm	PartyName3—1	DPU1005 DPU1010 DPU1500
ValidFrom Document/PtyModReq/Mod/Reqd- Mod/PtyNm/VldFr	RestrictedISODate	DPU1009 IIMP108
TechnicalAddress Document/PtyModReq/Mod/ReqdMod/TechAdr	TechnicalIdentification2Choice—1	DPU1005 IIMP101 IIMP110 DPU1007
PartyAddress Document/PtyModReq/Mod/ReqdMod/PtyAdr	PostalAddress25—1	DPU1005 DPU1010 DPU1305 DPU1500
Country Document/PtyModReq/Mod/Reqd- Mod/PtyAdr/Ctry	CountryCode	DPU1021
ValidFrom Document/PtyModReq/Mod/Reqd- Mod/PtyAdr/VldFr	RestrictedISODate	DPU1009 IIMP109
SystemRestriction Document/PtyModReq/Mod/Reqd- Mod/SysRstrctn	SystemRestriction1	DPU1025
ValidFrom Document/PtyModReq/Mod/Reqd- Mod/SysRstrctn/VldFr	RestrictedISODateTime	IIMP104 DPU1208 DPU1300 DPU1600
ValidTo Document/PtyModReq/Mod/Reqd- Mod/SysRstrctn/VldTo	RestrictedISODateTime	DPU1207 DPU1300 DPU1600

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Type Document/PtyModReq/Mod/Reqd- Mod/SysRstrctn/Tp	Exact4AlphaNumericText [▸ **Error! Bookmark not defined.**]	DPU1024 DPU1300 IIMP104
Name Document/PtyModReq/Mod/Reqd- Mod/MktSpcfcAttr/Nm	TARGET_RestrictedFINXMax35Text	DPU1252 DPU1255 DPU1258 IIMP105
Value Document/PtyModReq/Mod/Reqd- Mod/MktSpcfcAttr/Val	TARGET_RestrictedFINXMax350Text	DPU1254 DPU1256 DPU1257

3.3.6.16.3 The message in business context

Message example: ~~reda.022.001.01_T2S_UpdateParty_Example.xml~~UpdateParty_example.xml

In this example a CB participating in ~~T2S~~CRDM and with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" requests the update of payment bank with BIC "~~BANKXXYYAAA~~UNCRITMMXXX".

New address for the party is provided starting from 20~~1~~21-02-01.

3.3.6.17   SecuritiesAccountModificationRequestV01 (reda.023.001.01)

3.3.6.17.1 The T2S-specific schema

Outline of the schema

The _SecuritiesAccountModificationRequestV01_ message is composed of the following message building
blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the send-
ing party to uniquely and unambiguously identify the message.

AccountIdentification

This building block is mandatory and non repetitive. It contains the identification for the securities account to
be modified.

Modification

This building block is mandatory and contains detailed information related to the securities account modifica-
tion message. It includes the following elements:

▌ Closing date;

1. **|** Hold default indicator;

2. **|** Negative position indicator;

3. **|** Restriction information;

4. **|** Market specific attributes;

5. **|** End investor flag;

6. **|** Pricing scheme

7. To apply an immediate restriction, the value "1000-01-01T00:01:00" shall be used as the Valid From value
8. for the restriction.

9. To remove immediately a restriction, the value "9999-12-31T23:59:00" shall be used as the Valid To value
10. for the restriction.

11. Closing date, hold default indicator, negative position indicator, end investor flag and pricing scheme can
12. only be updated.

13. *References/Links*

14. The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
15. vided outside of this document under the following link:

16. http://www.swift.com/mystandards/T2S/reda.023.001.01_T2S

17. *Business rules applicable to the schema*
18.

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ScopeIndication /Document/SctiesAcctModReq/Mod/ScpIndctn	DataModification1Code	IIMP136
SecuritiesAccountModificationRequestV01 Document/SctiesAcctModReq	SecuritiesAccountModificationRequestV01	DAU1001
Identification Document/SctiesAcctModReq/AcctId/Id	RestrictedFINXMax35Text	DAU1005
ClosingDate Document/SctiesAcctModReq/Mod/Reqd-Mod/SysSctiesAcct/ClsgDt	ISODate	DAU1030 DAU1205 IIMP103
HoldIndicator Document/SctiesAcctModReq/Mod/Reqd-Mod/SysSctiesAcct/HldInd	TrueFalseIndicator	IIMP103
NegativePosition Document/SctiesAcctModReq/Mod/Reqd-Mod/SysSctiesAcct/NegPos	YesNoIndicator	IIMP103

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ValidFrom Document/SctiesAcctModReq/Mod/Reqd-Mod/SysRstrctn/VldFr	ISODateTime	DAU1208 IIMP104 DAU1600
ValidTo Document/SctiesAcctModReq/Mod/Reqd-Mod/SysRstrctn/VldTo	ISODateTime	DAU1209 DAU1600 IIMP136
Type Document/SctiesAcctModReq/Mod/Reqd-Mod/SysRstrctn/Tp	Exact4AlphaNumericText	DAU1024 DAU1305 DAU1241 IIMP104 DAU1025
Name Document/SctiesAcctModReq/Mod/Reqd-Mod/MktSpcfcAttr/Nm	RestrictedFINXMax35Text	DAU1258 IIMP105
Value Document/SctiesAcctModReq/Mod/Reqd-Mod/MktSpcfcAttr/Val	RestrictedFINXMax350Text	DAU1252 DAU1253 DAU1255 DAU1256

3.3.6.17.2 Overview and scope of the message

This chapter illustrates the *SecuritiesAccountModificationRequestV01* message.

The *SecuritiesAccountModificationRequestV01* is sent by CSDs or any party authorised by them to ~~CRDM~~T2S.

It is used for instructing the update of a securities account by providing details about the securities account to be updated.

In the response, ~~CRDM~~T2S sends reda.020.001.01 [▷ 121] when the update of the securities account has been succesfully processed or queued, or has been rejected.

3.3.6.17.3 The message in business context

Message example: reda.023.001.01_T2S_UpdateSecuritiesAccount_Example.xml

In this example, a CSD participating in ~~CRDM~~T2S and with BIC "CSDAXXYYAAA" requests the update of securities account with identifier "12345".

New value for holding negative position in the account is set to "true".

1 3.3.6.18   CollateralValueCreationRequestV01 (reda.024.001.01)

2 **_3.3.6.18.1 Overview and scope of the message_**

3 This chapter illustrates the _CollateralValueCreationRequestV01_ message.

4 The _CollateralValueCreationRequestV01_ is sent to CRDM~~T2S~~ by CBs, payment banks, external collateral man-
5 agement systems.

6 It is used for instructing the creation of a securities valuation by providing details about the securities valua-
7 tion to be created.

8 In the response, CRDM~~T2S~~ sends reda.028.001.01 [▶ 140] when the creation of the securities valuation has
9 been successfully processed, queued or has been rejected.

10 **_3.3.6.18.2 The T2S-specific schema_**

11 _Outline of the schema_

12 The _CollateralValueCreationRequestV01_ message is composed of the following message building blocks:

13 **MessageHeader**

14 This building block is mandatory and non repetitive. It must contain an identification assigned by the send-
15 ing party to uniquely and unambiguously identify the message.

16 **CollateralValue**

17 This building block is mandatory and non repetitive. It contains detailed information related to the collateral
18 value creation message. It includes the following elements: security identifier, valuation date and price for
19 the security, own-use valuation price (in cases where a Close Link exists), related currency.

20 **NCBorPaymentBank**

21 This building block is mandatory and non repetitive. It contains the identification of the Central Bank or Pay-
22 ment Bank providing the collateral value.

23 _References/Links_

24 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
25 vided outside of this document under the following link:

26 http://www.swift.com/mystandards/T2S/reda.024.001.01_T2S

27 _Business rules applicable to the schema_
28

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
CollateralValueCreationRequestV01 Document/CollValCreReq	CollateralValueCreationRequestV01	DSC3001
SecurityIdentification Document/CollValCreReq/CollVal/SctyId	ISINOct2015Identifier	DSC3040 DSC3050
ValuationDate	RestrictedISODate	DSC3205

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/CollValCreReq/CollVal/ValtnDt		DSC3050
ValuationCurrency Document/CollValCreReq/CollVal/ValtnCcy	ActiveCurrencyCode	DSC3030 DSC3050
Amount Document/CollValCreReq/CollVal/Valt-nPric/Amt	RestrictedFINImpliedCurrencyAndAmount	DSC3020 DSC3800
Coefficient Document/CollValCreReq/CollVal/ValtnPric/Co-eff	RestrictedFINDecimalNumber	DSC3020
Valuation Close Link Price – Amount Document/CollValCreReq/CollVal/Valt-nClsLkPric/Amt	RestrictedFINImpliedCurrencyAndAmount	DSC3020 DSC3800
Valuation Close Link Price – Coefficient /Document/CollValCreReq/CollVal/Valt-nClsLkPric/Coeff	RestrictedFINDecimalNumber	DSC3020
NCBIdentification Document/CollValCre-Req/NCBOrPmtBk/NCBId/Id/AnyBIC	BICFIIdentifier	DSC3060 DSC3050
Identification Document/CollValCreReq/NCBOrPmtBk/PmtB-kId/Id/Id/AnyBIC	BICFIIdentifier	DSC3060 DSC3050
ResponsiblePartyIdentification Document/CollValCreReq/NCBOrPmtBk/PmtB-kId/RspnsblPtyId/Id/AnyBIC	BICFIIdentifier	DSC3060 DSC3050

3.3.6.18.3 The message in business context

Message example: reda.024.001.01_T2S_CollateralValueCreation_Example.xml

In this example Central Bank with BIC "NCBAXXYYAAA" requests the creation of a securities valuation in CRDMT2S.

Valuation is provided for security with ISIN "XXABCDEFGHIJ" and price is 14.65 EUR. It is valid for date "2011-01-01".

3.3.6.19   EligibleSecuritiesCreationRequestV01 (reda.025.001.01)

3.3.6.19.1 Overview and scope of the message

This chapter illustrates the *EligibleSecuritiesCreationRequestV01* message.

The *EligibleSecuritiesCreationRequestV01* is sent by CBs, payment banks or any party authorised by them to T2S.

It is used for defining a security as eligible for auto-collateralisation or client-collateralisation by providing details about the security to be defined as eligible.

In the response, T2S sends reda.028.001.01 [▶ 140] when the definition of the securities as eligible has been successfully processed, queued or has been rejected.

3.3.6.19.2 The T2S-specific schema

Outline of the schema

The message *EligibleSecuritiesCreationRequestV01* is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

EligibleSecurity

This building block is mandatory and non repetitive. It contains detailed information related to the eligible securities creation message. It includes the following elements:

l Security identifier;

l Collateralisation currency;

l Identification of the Central Bank or Payment Bank.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.025.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityIdentification Document/ElgblSctiesCreReq/ElgblScty/SctyId	ISINOct2015Identifier	DSC5002 DSC5003
CollateralisationCurrency Document/ElgblSctiesCre-Req/ElgblScty/CollstnCcy	ActiveOrHistoricCurrencyCode	DSC5003 DSC5004
PartyIdentification	NCBOrPaymentBank1Choice	DSC5005

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/ElgblSctiesCreReq/ElgblScty/PtyId		

3.3.6.19.3 The message in business context

Message example: reda.025.001.01_T2S_CreateEligibleSecuritiesOk_Example.xml

In this example Central Bank with BIC "NCBAXXYYAAA" requests the definition of a security as eligible in CRDM~~T2S~~.

Eligibility is granted for security with ISIN "XXABCDEFGHIJ" and currency EUR.

3.3.6.20   EligibleCounterpartCSDCreationRequestV01 (reda.026.001.01)

3.3.6.20.1 Overview and scope of the message

This chapter illustrates the *EligibleCounterpartCSDCreationRequestV01* message.

The *EligibleCounterpartCSDCreationRequestV01* is sent by CSDs or any party authorised by them to CRDM~~T2S~~.

It is used for defining a CSD as eligible counterpart CSD by providing details about the CSD to be defined as eligible counterpart CSD.

In the response, CRDM~~T2S~~ sends reda.044.001.01 [▶ **Error! Bookmark not defined.**] when the definition of the CSD as eligible counterpart CSD has been successfully processed, queued or has been rejected.

3.3.6.20.2 The T2S-specific schema

Outline of the schema

The message *EligibleCounterpartCSDCreationRequestV01* is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

EligibleCounterpartCSD

This building block is mandatory and non repetitive. It contains detailed information related to the eligible counterpart CSD creation message. It includes the following elements:

l Identification for parties providing information and towards whom eligibility must be established;

l Validity period;

l Eligibility type.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

1 http://www.swift.com/mystandards/T2S/reda.026.001.01_T2S

2 _Business rules applicable to the schema_
3

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
EligibleCounterpartCSDCreationRequestV01 Document/ElgblCntrptCSDCreReq	EligibleCounterpartCSDCreationRe-questV01	DPC2001
IssuerIdentification Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/IssrId	SystemPartyIdentification2Choice_1	DPC2070 DPC2200
EligibleCounterpartIdentification Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/ElgblCntrptId	SystemPartyIdentification2Choice_1	DPC2070 DPC2200
ValidFrom Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/VldFr	RestrictedISODate	DPC2120 DPC2200
ValidTo Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/VldTo	RestrictedISODate	DPC2121 DPC2200
Country Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/ElgbltyId/Ctry	CountryCode	DPC2080 DPC2200
FinancialInstrumentIdentification Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/ElgbltyId/FinInstrmId	ISINOct2015Identifier	DPC2100 DPC2200
IssuerCSDIdentification Document/ElgblCntrptCSDCre-Req/ElgblCntrptCSD/ElgbltyId/IssrCSDId	SystemPartyIdentification2Choice_1	DPC2071 DPC2200

4 ### 3.3.6.20.3 The message in business context

5 Message example: reda.026.001.01_T2S_CreateEligibleCounterpartCSD_Example.xml

6 In this example CSD with BIC "CSDAXXYYAAA" requests the creation of an eligible counterpart CSD relation-
7 ship with CSD with BIC "CSDBXXYYBBB".

8 Eligibility is valid for all of the securities issued in Germany starting from "2011-01-01".

3.3.6.21   CloseLinkCreationRequestV01 (reda.027.001.01)

3.3.6.21.1 Overview and scope of the message

This chapter illustrates the *CloseLinkCreationRequestV01* message.

The *CloseLinkCreationRequestV01* is sent by CBs, external collateral management systems or payment banks to CRDM~~T2S~~.

It is used for instructing the creation of a close link by providing details about the close link to be created.

In the response, CRDM~~T2S~~ sends reda.028.001.01 [▶ 140] when the creation of the close link has been successfully processed, queued or has been rejected.

3.3.6.21.2 The T2S-specific schema

Outline of the schema

The message *CloseLinkCreationRequestV01* is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

CloseLink

This building block is mandatory and non repetitive. It contains detailed information related to the close link creation message. It includes the following elements:

l Identification for security;

l Party for which the close link shall be created;

l The Party providing credit.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.027.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
CloseLinkCreationRequestV01 Document/ClsLkCreReq	CloseLinkCreationRequestV01	DSC2001
SecurityIdentification Document/ClsLkCreReq/ClsLk/SctyId	ISINOct2015Identifier	DSC2030 DSC2050

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
PartyIdentification Document/ClsLkCreReq/ClsLk/PtyId	SystemPartyIdentification1Choice	DSC2040
AnyBIC Document/ClsLkCreReq/ClsLk/PtyId/Or-gId/AnyBIC	AnyBICIdentifier	DSC2050
CombinedIdentification /Document/ClsLkCre-Req/ClsLk/CdtPrvdrId/CmbndId	SystemPartyIdentification8	DSC2020

3.3.6.21.3 The message in business context

Message example: reda.027.001.01_T2S_CreateCloseLink_Example.xml

In this example a CB requests the creation of a close link for security with ISIN "XXABCDEFGHIJ" and party "PARXAABBXXX".

3.3.6.22 CollateralDataStatusAdviceV01 (reda.028.001.01)

3.3.6.22.1 Overview and scope of the message

This chapter illustrates the *CollateralDataStatusAdviceV01* message.

The *CollateralDataStatusAdviceV01* is sent by CRDM~~T2S~~ to inform the sender of the originating request about the status of a collateral data maintenance request.

This message is sent by CRDM~~T2S~~ in the following message usages:

I Rejected;

I Queued;

I Completed.

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

3.3.6.22.2 The T2S-specific schema

Outline of the schema

The *CollateralDataStatusAdviceV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It contains an identification assigned by CRDM~~T2S~~ to uniquely and unambiguously identify the message.

OriginalMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

StatusReason

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

l Status;

l Reason;

l Additional reason information.

References/Links

The T2S-specific schema and documentation in HTML/PDF format are provided outside of this document.

XSD file: The T2S-specific schema as XSD file is provided under the following link:

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.028.001.01_T2S

Business rules applicable to the schema

Not applicable (CRDM~~T2S~~ outgoing message)

3.3.6.22.3 The message in business context

Message usage: Rejected

This message usage describes a collateral data status advice message sent by T2S when a collateral data maintenance request has been rejected.

Specific message requirements

Field for Status is filled with rejection code "REJT".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/CollDataStsAdvc/StsRsn/Sts	Status6Code	Fixed value "REJT"
Reason Document/CollDataStsAdvc/StsRsn/Rsn	StatusReasonInformation10	Details for reason

Message usage example: reda.028.001.01_T2S_Rejected_Example.xml

In this example processing for a close link creation request sent with reference "SAMPLET2SCLOSELI" has been rejected. Thus the sender originating the request is notified with the status advice.

Message usage: Queued

This message usage describes a collateral data status advice message sent by CRDM~~T2S~~ when a collateral data maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code "QUED".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/CollDataStsAdvc/StsRsn/Sts	Status6Code	Fixed value "QUED"
Reason Document/CollDataStsAdvc/StsRsn/Rsn	StatusReasonInformation10	Details for reason

Message usage example: reda.028.001.01_T2S_Queued_Example.xml

In this example processing for an eligible securities creation request sent with reference "SAM-PLET2SELIGSEC" has been queued. Thus the sender originating the request is notified with the status advice.

Message usage: Completed

This message usage describes a collateral data status advice message sent by CRDM~~T2S~~ when a collateral data maintenance request has been completed.

Specific message requirements

Field for Status is filled with rejection code "COMP".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/CollDataStsAdvc/CollDataSts/Sts	Status6Code	Fixed value "COMP"

Message usage example: reda.028.001.01_T2S_Completed_Example.xml

In this example processing for a collateral value creation request sent with reference "SAMPLET2SCOLLVAL" has been successfully processed. Thus the sender originating the request is notified with the status advice.

3.3.6.23   SecurityMaintenanceStatusAdviceV01 (reda.029.001.01)

3.3.6.23.1 Overview and scope of the message

This chapter illustrates the *SecurityMaintenanceStatusAdviceV01* message.

The *SecurityMaintenanceStatusAdviceV01* is sent by CRDM~~T2S~~ to inform the CSD or any party authorised by them about the status of a security maintenance request.

This message is sent by CRDM~~T2S~~ in the following message usages:

l   Rejected;

l   Queued;

l   Completed.

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

3.3.6.23.2 The T2S-specific schema

Outline of the schema

The *SecurityMaintenanceStatusAdviceV01* message is composed of the following message building blocks:

Identification

This building block is mandatory and non repetitive. It contains an identification assigned by CRDM~~T2S~~ to uniquely and unambiguously identify the message.

RequestMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

SecurityIdentification

This building block is optional and non repetitive. It contains the identification of the security whether original request has been successfully processed.

ProcessingStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

l Status;

l Reason;

l Additional reason information.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.029.001.01_T2S

Business rules applicable to the schema

Not applicable (CRDM~~T2S~~ outgoing message)

3.3.6.23.3 The message in business context

Message usage: Rejected

This message usage describes a security maintenance status advice message sent by CRDM~~T2S~~ when a maintenance request has been rejected.

Specific message requirements

Field for Status is filled with rejection code "REJT".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyMnt- ncStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "REJT"
ProprietaryReason Document/SctyMnt- ncStsAdvc/PrcgSts/Prtry/PrtryRsn	ProprietaryReason4	Details for reason

Message usage example: reda.029.001.01_T2S_Rejected_Example.xml

In this example processing for a security maintenance request sent with reference "SAMPLET2SUPDSEC" has been rejected. Thus the sender originating the request is notified with the status advice.

Message usage: Queued

This message usage describes a security maintenance status advice message sent by CRDM~~T2S~~ when a maintenance request has been queued.

Specific message requirements

Field for Status is filled with status code "QUED".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyMnt- ncStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "QUED"
ProprietaryReason Document/SctyMnt- ncStsAdvc/PrcgSts/Prtry/PrtryRsn	ProprietaryReason4	Details for reason

Message usage example: reda.029.001.01_T2S_Queued_Example.xml

In this example processing for a security maintenance request sent with reference "SAMPLET2SUPDSEC" has been queued. Thus the sender originating the request is notified with the status advice.

Message usage: Completed

This message usage describes a security maintenance status advice message sent by CRDM~~T2S~~ when a maintenance request has been successfully processed.

Specific message requirements

Field for Status is filled with status code "COMP".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyMntncStsAdvc/Fin-InstrmId/ISIN	ISINOct2015Identifier	Security identifier
Identification Document/SctyMnt-ncStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "COMP"

Message usage example: reda.029.001.01_T2S_Completed_Example.xml

In this example processing for a security maintenance request sent with reference "SAMPLET2SUPDSEC" has been successfully processed. Thus the sender originating the request is notified with the status advice containing the identification of the maintained security.

3.3.6.24 SecurityDeletionStatusAdviceV01 (reda.030.001.01)

3.3.6.24.1 Overview and scope of the message

This chapter illustrates the *SecurityDeletionStatusAdviceV01* message.

The *SecurityDeletionStatusAdviceV01* is sent by CRDMT2S to inform the CSD or any party authorised by them about the status of a security deletion request.

This message is sent by CRDMT2S in the following message usages:

l Rejected;

l Queued;

l Completed.

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

3.3.6.24.2 The T2S-specific schema

Outline of the schema

The *SecurityDeletionStatusAdviceV01* message is composed of the following message building blocks:

Identification

This building block is mandatory and non repetitive. It contains an identification assigned by CRDMT2S to uniquely and unambiguously identify the message.

RequestMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

SecurityIdentification

This building block is optional and non repetitive. It contains the identification of the security whether original request has been successfully processed.

ProcessingStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

- Status;
- Reason;
- Additional reason information.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.030.001.01_T2S

Business rules applicable to the schema

Not applicable (CRDM~~T2S~~ outgoing message)

3.3.6.24.3 The message in business context

Message usage: Rejected

This message usage describes a security deletion status advice message sent by CRDM~~T2S~~ when a deletion request has been rejected.

Specific message requirements

Field for Status is filled with rejection code "REJT".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Document/SctyDeltnStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "REJT"
ProprietaryReason Document/SctyDeltnStsAdvc/PrcgSts/Prtry/PrtryRsn	ProprietaryReason4	Details for reason

Message usage example: reda.030.001.01_T2S_Rejected_Example.xml

In this example processing for a security deletion request sent with reference "SAMPLET2SDELSEC" has been rejected. Thus the sender originating the request is notified with the status advice.

Message usage: Queued

This message usage describes a security deletion status advice message sent by CRDM~~T2S~~ when a deletion request has been queued.

1 Specific message requirements

2 Field for Status is filled with rejection code "QUED".
3

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Identification Docu- ment/SctyDeltnStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "QUED"
ProprietaryReason Docu- ment/SctyDeltnStsAdvc/PrcgSts/Prtry/PrtryRsn	ProprietaryReason4	Details for reason

4 Message usage example: reda.030.001.01_T2S_Queued_Example.xml

5 In this example processing for a security deletion request sent with reference "SAMPLET2SDELSEC" has

6 been queued. Thus the sender originating the request is notified with the status advice.

7 *Message usage: Completed*

8 This message usage describes a security deletion status advice message sent by CRDMT2S when a deletion

9 request has been successfully processed.

10 Specific message requirements

11 Field for Status is filled with rejection code "COMP".
12

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
ISIN Document/SctyDeltnStsAdvc/FinInstrmId/ISIN	ISINOct2015Identifier	Security identifier
Identification Docu- ment/SctyDeltnStsAdvc/PrcgSts/Prtry/PrtrySts/Id	Exact4AlphaNumericText_Status_T2S_1	Fixed value "COMP"

13 Message usage example: reda.030.001.01_T2S_Completed_Example.xml

14 In this example processing for a security deletion request sent with reference "SAMPLET2SUPDSEC" has

15 been successfully processed. Thus the sender originating the request is notified with the status advice con-

16 taining the identification of the maintained security.

17

1   3.3.6.25 PartyDeletionRequestV01 (reda.031.001.01)

2   ***3.3.6.25.1 Overview and scope of the message***

3   This chapter illustrates the *PartyDeletionRequestV01* message.

4   The *PartyDeletionRequestV01* is sent by CSDs, CBs or any party authorised by them to ~~T2S~~CRDM.

5   It is used for instructing the deletion of a party by providing details about the party to be deleted.

6   In the response, ~~T2S~~CRDM sends reda.016.001.01 when the deletion of the party has been successfully pro-
7   cessed, queued or has been rejected.

8   ***3.3.6.25.2 The T2S-specific schema***

9   *Outline of the schema*

10   The *PartyDeletionRequestV01* message is composed of the following message building blocks:

11   **Message~~Identification~~Header**

12   This building block is mandatory and non repetitive. It must contain an identification assigned by the send-
13   ing party to uniquely and unambiguously identify the message.

14   **SystemPartyIdentification**

15   This building block is mandatory and non repetitive. It must contain the identification for the party to be de-
16   leted.

17   *References/Links*

18   The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
19   vided outside of this document under the following link:

20   http://www.swift.com/mystandards/T2S/reda.031.001.01_T2S

21   *Business rules applicable to the schema*
22

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
PartyDeletionRequestV01 Document/PtyDeltnReq	PartyDeletionRequestV01	DPD1001
RelatedPartyIdentification /Document/PtyDeltnReq/Sys- PtyId/Id/Id/AnyBIC	AnyBIC<u>Dec2014</u>Identifier	DPD1003 DPD1030 DPD1300
ResponsiblePartyIdentification Document/PtyDeltnReq/Sys- PtyId/RspnsblPtyId/Id/AnyBIC	AnyBIC<u>Dec2014</u>Identifier	DPD1003 DPD1030 DPD1300

23   ***3.3.6.25.3 The message in business context***

24   Message example: ~~reda.031.001.01_T2S_DeleteParty_Example.xml~~DeleteParty_example.xml

In this example a CB participating in ~~T2S~~CRDM and with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" requests the deletion of party "~~BANKXXYYAAA~~UNCRITMMXXX".

3.3.6.26   SecuritiesAccountDeletionRequestV01 (reda.032.001.01)

3.3.6.26.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAccountDeletionRequestV01* message.

The *SecuritiesAccountDeletionRequestV01* is sent by CSDs or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the deletion of a securities account by providing details about the securities account to be deleted.

In the response, ~~T2S~~CRDM sends reda.020.001.01 [▷ 121] when the deletion of the securities account has been successfully processed, queued or has been rejected.

3.3.6.26.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountDeletionRequestV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

AccountIdentification

This building block is mandatory and non repetitive. It must contain the identification for the securities account to be deleted.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.032.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesAccountDeletionRequestV01 Document/SctiesAcctDeltnReq	SecuritiesAccountDeletionRequestV01	DAD1001
Identification Document/SctiesAcctDeltnReq/AcctId/Id	RestrictedFINXMax35Text	DAD1020 DAD1021 DAD1030 DAD1300

3.3.6.26.3 The message in business context

Message example: reda.032.001.01_T2S_DeleteSecuritiesAccount_Example.xml

In this example, a CSD participating in ~~T2S~~CRDM with BIC "CSDAXXYYAAA" requests the deletion of securities account with identifier "12345".

3.3.6.27 SecuritiesAuditTrailQueryV01 (reda.033.001.01)

3.3.6.27.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAuditTrailQueryV01* message.

The *SecuritiesAuditTrailQueryV01* message is sent by CSDs, CBs, CSD participants, payment banks or any party authorised by them to ~~T2S~~CRDM. It is used to query on audit trail for securities reference data.

In response to the *SecuritiesAuditTrailQueryV01*, a reda.034.001.01 [▷ 151] containing the requested information is returned.

3.3.6.27.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAuditTrailQueryV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

Search Criteria Definition

This building block is mandatory and non repetitive. It contains detailed information related to the business securities audit trail query message. It includes the following elements:

l Security identification;

l Date period.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.033.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesAuditTrailQueryV01 Document/SctiesAudtTrlQry	SecuritiesAuditTrailQueryV01	DRRI001 DRRI002
ISIN Document/SctiesAudtTrlQry/SchCrit/Fin-InstrmId/ISIN	ISINOct2015Identifier	IIMP071
DatePeriod Document/SctiesAudtTrlQry/SchCrit/DtPrd	DateSearchChoice	IIMP071 QMPC015

3.3.6.27.3 The message in business context

Message example: reda.033.001.01_T2S_SecuritiesAuditTrailQuery_Example.xml

In this example CSD participating in ~~T2S~~CRDM with BIC "CSDAXXYYAAA" queries audit trail information for security with ISIN "ABCDEFGHIJKL" and date period from 2011-01-01 to 2011-01-05.

3.3.6.28   SecuritiesAuditTrailReportV01 (reda.034.001.01)

3.3.6.28.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAuditTrailReportV01* message.

The *SecuritiesAuditTrailReportV01* is sent by ~~T2S~~CRDM to CSDs, CSD participants or any party authorised by them and is sent to provide with requested securities audit trail information.

The *SecuritiesAuditTrailReportV01* reports changes applied to the following entities:

l   Securities;

l   Securities Name;

l   Securities Code;

l   Security Restriction;

l   Market Specific Attributes;

l   Deviating Settlement Unit.

The *SecuritiesAuditTrailReportV01* is sent in response to the reda.033.001.01 [▸ 150] message.

3.3.6.28.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAuditTrailReportV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It contains an identification assigned by ~~T2S~~CRDM to uniquely and unambiguously identify the message.

OriginalMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the report.

ReportOrError

This building block is mandatory and non repetitive. It contains either the information matching the search criteria of the related query or an error indication:

l SecuritiesAuditTrailReport This building block is optional. It provides requested information on securities audit trail. It includes the following elements:

– Identification of the security;

– Name of the field changed;

– Value of the field before the change;

– Value of the field after the change;

– Timestamp of the change;

– Name of the user who instructed the change;

– Name of the user who approved the change in a four eyes scenario.

l Business Error This building block is optional. It provides the reason why the requested information can not be given.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.034.001.01_T2S

Business rules applicable to the schema

Not applicable (T2S outgoing message)

3.3.6.28.3 *The message in business context*

Message example: reda.034.001.01_T2S_SecuritiesAuditTrailReport_Example.xml

In this example a CSD participating in ~~T2S~~CRDM with BIC "CSDAXXYYAAA" queried audit trail information for security with ISIN "ABCDEFGHIJKL" during the period from 2011-01-01 to 2011-01-05.

One occurrence is returned reporting a change for the security. Final Maturity or Expiry Date has been changed from 2011-12-31 to 2012-12-31.

Modification has been instructed by user "USER1" and confirmed on 2011-01-03 at 17:59 by user "USER2".

3.3.6.29   SecuritiesAccountActivityAdviceV01 (reda.035.001.01)

3.3.6.29.1 *Overview and scope of the message*

This chapter illustrates the *SecuritiesAccountActivityAdviceV01* message.

1 The *SecuritiesAccountActivityAdviceV01* is sent by ~~T2S~~CRDM to CSDs, CSD Participants or any party author-

2 ised by them and is sent according to the related report configuration set up to provide with information on

3 changes occurred for securities accounts in the data scope of the report owner during the business day.

4 In case the size of the message to be sent exceeds the maximum size of 32 MB the message will be split

5 into several messages (Please see section <u>Outbound traffic exceeding given size limitations</u> [▶ **Error!**

6 **Bookmark not defined.**]).

7 The *SecuritiesAccountActivityAdviceV01* reports changes applied to the following entities:

8 **l** Securities Account;

9 **l** Securites Account Restriction;

10 **l** Market Specific Attribute.

11 The following table is an exhaustive description of the returned fields for each entity:
12

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Securities Account	Opening Date	SAC.OpeningDate
Securities Account	Closing Date	SAC.ClosingDate
Securities Account	Securities Account Type	SAC.Type
Securities Account	Hold Release Default	SAC.HoldReleaseDefault
Securities Account	Negative Position	SAC.NegativePosition
Securities Account	End Investor Flag	SAC.EndInvestorFlag
Securities Account	Securities Account Number	SAC.SecuritiesAccountNumber
Securities Account	Pricing Scheme	SAC.PricingScheme
Party Securities Account Relationship	Valid From	PartySAC.ValidFrom
Party Securities Account Relationship	Valid To	PartySAC.ValidTo
Party Securities Account Relationship	Responsible Party	PartySAC.ResponsibleParty
Party Securities Account Relationship	Party	PartySAC.Party
Securities Account Restriction	Restriction Type	[restriction type code]/[valid from]/RTP
Securities Account Restriction	Valid From Timestamp	[restriction type code]/[valid from]/VFR

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Securities Account Restriction	Valid To Timestamp	[restriction type code]/[valid from]/VTO
Market-Specific Securities Account Attribute Value	Market-Specific Attribute Name	SecuritiesAccountMSA.Name
Market-Specific Securities Account Attribute Value	Value	<actual value of the Market-Specific Attribute Name>

3.3.6.29.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountActivityAdviceV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It contains an identification assigned by ~~T2S~~CRDM to uniquely and unambiguously identify the message.

Pagination

This building block is mandatory and non-repetitive. It contains the page number of the message (within a statement) and continuation indicator to indicate that the statement is to continue or that the message is the last page of the statement.

SecurityActivity

This building block is mandatory and non repetitive. It contains the date to which the statement refers to and the changes occurred.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.035.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.29.3 The message in business context

Message example: reda.035.001.01_T2S_SecuritiesAccountStatement_Example.xml

In this example a statement is sent to CSD for business date "2011-02-01".

Securities Account setting for hold/release default has been set to True for securities account identified with "12345".

1 3.3.6.30   SecuritiesAccountAuditTrailQueryV01 (reda.036.001.01)

2 ### 3.3.6.30.1 Overview and scope of the message

3 This chapter illustrates the *SecuritiesAccountAuditTrailQueryV01* message.

4 The *SecuritiesAccountAuditTrailQueryV01* is sent by CSDs, CSD participants or any party authorised by them
5 to ~~T2S~~CRDM to query on audit trail for securities account reference data.

6 In response to the *SecuritiesAccountAuditTrailQueryV01*, a reda.037.001.01 [▷ 156] containing the re-
7 quested information is returned.

8 ### 3.3.6.30.2 The T2S-specific schema

9 *Outline of the schema*

10 The *SecuritiesAccountAuditTrailQueryV01* message is composed of the following message building blocks:

11 **MessageIdentification**

12 This building block is mandatory and non repetitive. It must contain an identification assigned by the send-
13 ing party to uniquely and unambiguously identify the message.

14 **Search Criteria Definition**

15 This building block is mandatory and non repetitive. It contains detailed information related to the business
16 securities account audit trail query message. It includes the following elements:

17 l Securities account identification;

18 l Date period.

19 *References/Links*

20 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
21 vided outside of this document under the following link:

22 http://www.swift.com/mystandards/T2S/reda.036.001.01_T2S

23 *Business rules applicable to the schema*
24

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesAccountAudit-TrailQueryV01 Document/SctiesAc-ctAudtTrlQry	SecuritiesAccountAuditTrailQueryV01	DRRI001 DRRI002
Identification Document/SctiesAc-ctAudtTrlQry/SchCrit/SctiesAcctId/Id	RestrictedFINXMax35Text	IIMP072
DatePeriod	DateSearchChoice	IIMP072

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/SctiesAc-ctAudtTrlQry/SchCrit/DtPrd		QMPC015

3.3.6.30.3 The message in business context

Message example: reda.036.001.01_T2S_SecuritiesAccountAuditTrailQuery_Example.xml

In this example CSD participating in ~~T2S~~CRDM with BIC "CSDAXXYYAAA" queries audit trail information for securities account identified with "12345" and date period from 2011-01-01 to 2011-01-05.

3.3.6.31   SecuritiesAccountAuditTrailReportV01 (reda.037.001.01)

3.3.6.31.1 Overview and scope of the message

This chapter illustrates the *SecuritiesAccountAuditTrailReportV01* message.

The *SecuritiesAccountAuditTrailReportV01* is sent by ~~T2S~~CRDM to CSDs, CSD participants or any party authorised by them and is sent to provide with requested securities account audit trail information.

The *SecuritiesAccountAuditTrailReportV01* reports changes applied to the Securities Account entity.

The *SecuritiesAuditTrailReportV01* is sent in response to the reda.036.001.01 [▶ 155] message.

3.3.6.31.2 The T2S-specific schema

Outline of the schema

The *SecuritiesAccountAuditTrailReportV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It contains an identification assigned by ~~T2S~~CRDM to uniquely and unambiguously identify the message.

OriginalMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the report.

ReportOrError

This building block is mandatory and non repetitive. It contains either the information matching the search criteria of the related query or an error indication:

I SecuritiesAccountAuditTrailReport This building block is optional. It provides requested information on securities account audit trail. It includes the following elements:

– Identification of the securities account;

– Name of the field changed;

– Value of the field before the change;

– Value of the field after the change;

– Timestamp of the change;

– Name of the user who instructed the change;

– Name of the user who approved the change in a four eyes scenario.

❙ BusinessError This building block is optional. It provides the reason why the requested information can not be given.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.037.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.31.3 The message in business context

Message example: reda.037.001.01_T2S_SecuritiesAccountAuditTrailReport_Example.xml

In this example a CSD participating in ~~T2S~~CRDM with BIC "CSDAXXYYAAA" queried audit trail information for securities account identified with "12345" during the period from 2011-01-01 to 2011-01-05.

One occurrence is returned reporting a change for the securities account. Negative Position has been set to true.

Modification has been instructed by user "USER1" and confirmed on 2011-01-03 at 17:59 by user "USER2".

3.3.6.32   CashAccountActivityAdviceV01 (reda.038.001.01)

3.3.6.32.1 Overview and scope of the message

This chapter illustrates the *CashAccountActivityAdviceV01* message.

The *CashAccountActivityAdviceV01* is sent by ~~T2S~~CRDM to CBs, payment banks or any party authorised by them and is sent to provide with information on changes occurred for ~~T2S Dedicated~~ Cash Account reference data during the business day.

The *CashAccountActivityAdviceV01* reports changes applied to the following entities:

❙ ~~T2S Dedicated~~ Cash Account;

❙ ~~T2S Dedicated~~ Cash Account Restriction.

The following table is an exhaustive description of the returned fields for each entity:

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
~~T2S Dedicated~~ Cash Account	Account Type	T2SDCA.AccountType
~~T2S Dedicated~~ Cash Account	Floor Notification Amount	T2SDCA.FloorNotificationAmount
~~T2S Dedicated~~ Cash Account	Ceiling Notification Amount	T2SDCA.CeilingNotificationAmount

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
~~T2S Dedicated~~ Cash Account	Opening Date	T2SDCA.OpeningDate
~~T2S Dedicated~~ Cash Account	Closing Date	T2SDCA.ClosingDate
~~T2S Dedicated~~ Cash Account	Responsible Party	T2SDCA.ResponsibleParty
~~T2S Dedicated~~ Cash Account	Party	T2SDCA.Party
~~T2S Dedicated~~ Cash Account	Currency Code	T2SDCA.CurrencyCode
~~T2S Dedicated~~ Cash Account	External RTGS Account Reference	T2SDCA.ExternalRTGSAccount
~~T2S Dedicated~~ Cash Account	T2S Dedicated Cash Account Number	T2SDCA.AccountNumber
~~T2S Dedicated~~ Cash Account Restriction	Restriction Type	[restriction type code]/[valid from]/RTP
~~T2S Dedicated~~ Cash Account Restriction	Valid From Timestamp	[restriction type code]/[valid from]/VFR
~~T2S Dedicated~~ Cash Account Restriction	Valid To Timestamp	[restriction type code]/[valid from]/VTO

1 ### *3.3.6.32.2 The T2S-specific schema*

2 *Outline of the schema*

3 The *CashAccountActivityAdviceV01* message is composed of the following message building blocks:

4 **MessageIdentification**

5 This building block is mandatory and non repetitive. It contains an identification assigned by ~~T2S~~CRDM to

6 uniquely and unambiguously identify the message.

7 **CashAccountActivity**

8 This building block is mandatory and non repetitive. It contains the date to which the statement refers to

9 and the changes occurred.

10 *References/Links*

11 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

12 vided outside of this document under the following link:

13 http://www.swift.com/mystandards/T2S/reda.038.001.01_T2S

14 *Business rules applicable to the schema*

15 Not applicable (~~T2S~~CRDM outgoing message)

16 ### *3.3.6.32.3 The message in business context*

17 *Message example: reda.038.001.01_T2S_CashAccountStatement_Example.xml*

18 In this example a statement is sent to Central Bank for business date "2011-02-01".

Floor notification amount for T2S Dedicated Cash Account identified with "5678" has been set to 1.000.000 instead of 500.000.

3.3.6.33 CashAccountAuditTrailQueryV01 (reda.039.001.01)

3.3.6.33.1 Overview and scope of the message

This chapter illustrates the *CashAccountAuditTrailQueryV01* message.

The *CashAccountAuditTrailQueryV01* is sent by CBs, payment banks or any party authorised by them to ~~T2S~~CRDM to query on audit trail for ~~T2S Dedicated~~ Cash Account reference data.

In response to the *CashAccountAuditTrailQueryV01*, a reda.040.001.01 [▶ 160] containing the requested information is returned.

3.3.6.33.2 The T2S-specific schema

Outline of the schema

The *CashAccountAuditTrailQueryV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

SearchCriteria

This building block is mandatory and non repetitive. It contains detailed information related to the business ~~T2S Dedicated~~ Cash Account audit trail query message. It includes the following elements:

l ~~T2S Dedicated~~ Cash Account identification;

l Date period.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.039.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
CashAccountAudit-TrailQueryV01 Document/CshAc-ctAudtTrlQry	CashAccountAuditTrailQueryV01	DRRI001 DRRI002
Identification Document/CshAc-ctAudtTrlQry/SchCrit/CshAc-ctId/Id/Othr/Id	<u>TARGET_</u>RestrictedFINX~~2~~Max34Text	IIMP073
DatePeriod Document/CshAc-ctAudtTrlQry/SchCrit/DtPrd	DateSearchChoice	IIMP073 ~~QMPC015~~

3.3.6.33.3 The message in business context

Message example: ~~reda.039.001.01_T2S_CashAccountAuditTrailQuery_Example.xml~~ <u>CashAccountAudit-TrailQuery_example.xml</u>

In this example a Central Bank participating in ~~T2S~~<u>CRDM</u> queries audit trail information for ~~T2S Dedicated~~ Cash Account identified with "~~6789~~<u>ACC001</u>" and date period from 201~~1~~<u>8</u>-01-01 to 201~~1~~<u>8</u>-01-05.

3.3.6.34 CashAccountAuditTrailReportV01 (reda.040.001.01)

3.3.6.34.1 Overview and scope of the message

This chapter illustrates the *CashAccountAuditTrailReportV01* message.

The *CashAccountAuditTrailReportV01* is sent by ~~T2S~~<u>CRDM</u> to CBs, payment banks or any party authorised by them and is sent to provide with requested ~~T2S Dedicated~~ Cash Account audit trail information.

The *CashAccountAuditTrailReportV01* reports changes applied to the ~~T2S Dedicated~~ Cash Account entity.

The *CashAccountAuditTrailReportV01* is sent in response to the <u>reda.039.001.01</u> message.

3.3.6.34.2 The T2S-specific schema

<u>Outline of the schema</u>

The *CashAccountAuditTrailReportV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and contains ~~an~~<u>the message</u> identification <u>("NONREF" value can be used, since it is already contained in the business application header)</u>~~assigned by T2S to uniquely and unambigu-ously identify the message.~~

OriginalMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the report.

ReportOrError

This building block is mandatory and non repetitive. It contains either the information matching the search criteria of the related query or an error indication:

l CashAccountAuditTrailReport This building block is optional. It provides requested information on ~~T2S Dedicated~~ Cash Account audit trail. It includes the following elements:

   – Identification of the ~~T2S Dedicated~~ Cash Account;

   – Name of the field changed;

   – Value of the field before the change;

   – Value of the field after the change;

   – Timestamp of the change;

   – Name of the user who instructed the change;

   – Name of the user who approved the change in a four eyes scenario.

l BusinessError This building block is optional. It provides the reason why the requested information can not be given.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.040.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.34.3 The message in business context

Message example: ~~reda.040.001.01_T2S_CashAccountAuditTrailReport_Example.xml~~ CashAccountAuditTrailReport_example.xml

In this example a Central Bank participating in ~~T2S~~CRDM ~~with BIC "NCBAXXYYAAA"~~ queried audit trail information for ~~T2S Dedicated~~ Cash Account identified with "~~6789~~ACC001" during the period from 201~~1~~8-01-01 to 201~~1~~8-01-05.

One occurrence is returned reporting a change for the ~~T2S Dedicated~~ Cash Account. Ceiling Notification Amount has been set to 1.000.000 instead of 500.000.

Modification has been instructed by user "USERTWOEYES" on 201~~1~~8-01-03 at 17:59.

1   3.3.6.35   PartyActivityAdviceV01 (reda.041.001.01)

2   ***3.3.6.35.1 Overview and scope of the message***

3   This chapter illustrates the *PartyActivityAdviceV01* message.

4   The *PartyActivityAdviceV01* is sent by CRDM~~T2S~~ to CBs, CSDs, CSD participants, payment banks or any party

5   authorised by them and is sent to provide with information on changes occurred for party reference data

6   during the business day.

7   The *PartyActivityAdviceV01* reports changes applied to the following entities:

8   **l**   Party;

9   **l**   Party Name;

10   **l**   Party Address;

11   **l**   Party Code;

12   **l**   Party Restriction;

13   **l**   Market Specific Attribute;

14   **l**   Party Technical Address.

15   The following table is an exhaustive description of the returned fields for each entity:
16

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Party	Party Opening Date	Party.OpeningDate
Party	Party Close Date	Party.CloseDate
Party	Party Type	Party.Type
Party Name	Valid From	PartyName.ValidFrom
Party Name	Party Long Name	PartyName.LongName
Party Name	Party Short Name	PartyName.ShortName
Party Address	Valid From	PartyAddress.ValidFrom
Party Address	Street	PartyAddress.Street
Party Address	House Number	PartyAddress.HouseNumber
Party Address	City	PartyAddress.City
Party Address	Postal Code	PartyAddress.PostalCode
Party Address	State or Province	PartyAddress.StateorProvince
Party Address	Country Code	PartyAddress.CountryCode
Party Code	Valid From	PartyCode.ValidFrom
Party Code	Code Type	PartyCode.CodeType

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Party Code	Party Mnemonic	PartyCode.PartyMnemonic
Party Restriction	Restriction Type	[restriction type code]/[valid from]/RTP
Party Restriction	Valid From Timestamp	[restriction type code]/[valid from]/VFR
Party Restriction	Valid To Timestamp	[restriction type code]/[valid from]/VTO
Market-Specific Party Attribute Value	Market-Specific Attribute Name	PartyMSA.Name
Market-Specific Party Attribute Value	Value	<actual value of the Market-Specific Attribute Name>
Party Technical Address	Technical Address	Party.TechnicalAddress

3.3.6.35.2 The T2S-specific schema

Outline of the schema

The _PartyActivityAdviceV01_ message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and contains an identification assigned by CRDMT2S to uniquely and unambiguously identify the message.

PartyActivity

This building block is mandatory and non repetitive. It contains the date to which the statement refers to and the changes occurred.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.041.001.01_T2S

Business rules applicable to the schema

Not applicable (CRDMT2S outgoing message).

3.3.6.35.3 The message in business context

_Message example: reda.041.001.01_T2S_PartyActivityAdvice_Example.xml_

In this example a statement is sent to Central Bank with BIC "NCBAXXYYAAA" for business date "2011-02-01".

Long name for payment bank with BIC "PAYBXXYYAAA" has changed from "SAMPLE NAME" to "NEW SAMPLE NAME" starting from 2011-02-03.

3.3.6.36 Party Audit Trail Query V01 (reda.042.001.01)

3.3.6.36.1 Overview and scope of the message

This chapter illustrates the *PartyAuditTrailQueryV01* message.

The is sent by CBs, CSDs, CSD participants, payment banks or any party authorised by them to ~~T2S~~CRDM to query on audit trail for party reference data.

In response to the *PartyAuditTrailQueryV01*, a reda.043.001.01 containing the requested information is re-turned.

3.3.6.36.2 The T2S-specific schema

<u>Outline of the schema</u>

The *PartyAuditTrailQueryV01* message is composed of the following message building blocks:

Message~~Identification~~Header

This building block is mandatory and non repetitive. It must contain an identification assigned by the send-ing party to uniquely and unambiguously identify the message.

SearchCriteria

This building block is mandatory and non repetitive. It contains detailed information related to the business ~~T2S Dedicated Cash Account~~ <u>Party</u> audit trail query message. It includes the following elements:

l Party identification;

l Date period.

<u>References/Links</u>

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-vided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.042.001.01_T2S

<u>Business rules applicable to the schema</u>

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
PartyAuditTrailQueryV01 Document/PtyAudtTrlQry	PartyAuditTrailQueryV01	DRRI001 DRRI002
PartyIdentification Docu- ment/PtyAudtTrlQry/SchCrit/ PtyId<u>/Id/Id/AnyBIC</u>	~~SystemPartyIdentification 1~~<u>AnyBICDec2014Identifier</u>	IIMP070
DatePeriod	DatePeriodSearch1Choice~~1~~	IIMP070 ~~QMPC015~~

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Docu-ment/PtyAudtTrlQry/SchCrit/DtPrd		

3.3.6.36.3 The message in business context

Message example: ~~reda.042.001.01_T2S_PartyAuditTrailQuery_Example.xml~~ _PartyAuditTrailQuery_example.xml_

In this example a Central Bank participating in ~~T2S~~CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queries audit trail information for party with BIC "~~PAYBXXYYAAA~~UNCRITMMXXX" for which it is responsible.

3.3.6.37 Party Audit Trail Report V01 (reda.043.001.01)

3.3.6.37.1 Overview and scope of the message

This chapter illustrates the _PartyAuditTrailReportV01_ message.

The _PartyAuditTrailReportV01_ is sent by ~~T2S~~CRDM to CBS, CSDs, CSD participants, payment banks or any party authorised by them and is sent to provide with requested party audit trail information.

The _PartyAuditTrailReportV01_ reports changes applied to the following entities:

l Party;

l Party Name;

l Party Address;

l Party Code.

The _PartyAuditTrailReportV01_ is sent in response to the reda.042.001.01 message.

3.3.6.37.2 The T2S-specific schema

Outline of the schema

The _PartyAuditTrailReportV01_ message is composed of the following message building blocks:

~~Message~~IdentificationHeader

This building block is mandatory and non repetitive. It contains ~~an~~the message identification ("NONREF" value can be used, since it is already contained in the business application header) and the identification as-signed by ~~T2S~~CRDM the sending party to uniquely and unambiguously identify the original message generating the report.

~~OriginalMessageIdentification~~

~~This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the report.~~

ReportOrError

This building block is mandatory and non repetitive. It contains either the information matching the search criteria of the related query or an error indication:

l ~~Securities~~PartyAuditTrailReport This building block is optional. It provides requested information on party audit trail. It includes the following elements:

- – Identification of the party;
- – Name of the field changed;
- – Value of the field before the change;
- – Value of the field after the change;
- – Timestamp of the change;
- – Name of the user who instructed the change;
- – Name of the user who approved the change in a four eyes scenario.

l BusinessError This building block is optional. It provides the reason why the requested information can not be given.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.043.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.37.3 The message in business context

Message example: ~~reda.043.001.01_T2S_PartyAuditTrailReport_Example.xml~~ PartyAuditTrailReport_example.xml

In this example a Central Bank participating in ~~T2S~~CRDM with BIC "~~NCBAXXYYAAA~~BITAITRRXXX" queried audit trail information for payment bank with BIC "~~PAYBXXYYAAA~~UNCRITMMXXX".

One occurrence is returned reporting a change for the party. Postal Code has been changed from "54321" to "12345".

Modification has been instructed by user "USER1" and confirmed on 201~~1~~8-01-03 at 17:59 by user "USER2".

3.3.6.38   EligibleCounterpartCSDStatusAdviceV01 (reda.044.001.01)

3.3.6.38.1 Overview and scope of the message

This chapter illustrates the *EligibleCounterpartCSDStatusAdviceV01* message.

The *EligibleCounterpartCSDStatusAdviceV01* is sent by ~~T2S~~CRDM to inform the sender of the originating request about the status of an eligible counterpart CSD maintenance request.

1   This message is sent by ~~T2S~~CRDM in the following message usages:

2   ❙ Rejected;

3   ❙ Queued;

4   ❙ Completed.

5   These message usages are described in the section "The message in business context".

6   ### 3.3.6.38.2 The T2S-specific schema

7   *Outline of the schema*

8   The *EligibleCounterpartCSDStatusAdviceV01* message is composed of the following message building blocks:

9   **MessageIdentification**

10 This building block is mandatory and non repetitive. It contains an identification assigned by ~~T2S~~CRDM to
11 uniquely and unambiguously identify the message.

12 **OriginalMessageIdentification**

13 This building block is mandatory and non repetitive. It contains the identification assigned by the sending
14 party to uniquely and unambiguously identify the original message generating the status advice.

15 **StatusReason**

16 This building block is mandatory and non repetitive. It contains detailed information related to the status of
17 the original request. It includes the following elements:

18 ❙ Status;

19 ❙ Reason;

20 ❙ Additional reason information.

21 *References/Links*

22 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
23 vided outside of this document under the following link:

24 http://www.swift.com/mystandards/T2S/reda.044.001.01_T2S

25 *Business rules applicable to the schema*

26 Not applicable (~~T2S~~CRDM outgoing message)

27 ### 3.3.6.38.3 The message in business context

28 *Message usage: Rejected*

29 This message usage describes an eligible counterpart CSD status advice message sent by ~~T2S~~CRDM when
30 an eligible counterpart CSD maintenance request has been rejected.

31 *Specific message requirements*

32 Field for Status is filled with rejection code "REJT".

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/ElgblCntrptCSDStsAdvc/StsRsn/Sts	Status6Code	Fixed value "REJT"

2   Message usage example: reda.044.001.01_T2S_Rejected_Example.xml

3   In this example processing for an eligible counterpart CSD creation request sent with reference "SAM-
4   PLET2SELGCSD" has been rejected. Thus the sender originating the request is notified with the status ad-
5   vice.

6   *Message usage: Queued*

7   This message usage describes an eligible counterpart CSD status advice message sent by ~~T2S~~CRDM when
8   an eligible counterpart CSD maintenance request has been queued.

9   Specific message requirements

10   Field for Status is filled with rejection code "QUED".
11

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/ElgblCntrptCSDStsAdvc/StsRsn/Sts	Status6Code	Fixed value "QUED"
Reason /Docu- ment/ElgblCntrptCSDStsAdvc/StsRsn/Rsn/Rsn	StatusReasonInformation10	Details for reason

12   Message usage example: reda.044.001.01_T2S_Queued_Example.xml

13   In this example processing for an eligible counterpart CSD creation request sent with reference "SAM-
14   PLET2SELGCSD" has been queued. Thus the sender originating the request is notified with the status advice.

15   *Message usage: Completed*

16   This message usage describes an eligible counterpart CSD status advice message sent by ~~T2S~~CRDM when
17   an eligible counterpart CSD maintenance request has been completed.

18   Specific message requirements

19   Field for Status is filled with rejection code "COMP".
20

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/ElgblCntrptCSDStsAdvc/StsRsn/Sts	Status6Code	Fixed value "COMP"

21   Message usage example: reda.044.001.01_T2S_Completed_Example.xml

22   In this example processing for an eligible counterpart CSD creation request sent with reference "SAM-
23   PLET2SELGCSD" has been successfully processed. Thus the sender originating the request is notified with
24   the status advice.

3.3.6.39   SecurityCSDLinkCreationRequestV01 (reda.045.001.01)

3.3.6.39.1 Overview and scope of the message

This chapter illustrates the *SecurityCSDLinkCreationRequestV01* message.

The *SecurityCSDLinkCreationRequestV01* is sent by CSDs or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the creation of a Security CSD Link by providing details about the Security CSD Link
to be created.

In the response, ~~T2S~~CRDM sends reda.047.001.01 [▶ 173] when the creation of the Security CSD Link has
been successfully processed or has been rejected.

3.3.6.39.2 The T2S-specific schema

Outline of the schema

The *SecurityCSDLinkCreationRequestV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the send-
ing party to uniquely and unambiguously identify the message.

SecurityCSDLink

This building block is mandatory and non repetitive. It contains detailed information related to the security
CSD link creation message. It includes the following elements:

l   Financial instrument identification;

l   Issuer or investor CSD identification;

l   Technical issuer identification;

l   Security maintenance indicator;

l   Issuance account identification;

l   Starting validity date;

l   Ending validity date;

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-
vided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.045.001.01_T2S

Business rules applicable to the schema

1

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityCSDLinkCreationRequestV01 Document/SctyCSDLkCreReq	SecurityCSDLinkCreationRequestV01	DSC4001
ISIN Document/SctyCSDLkCreReq/SctyCSDLk/Fin- InstrmId/ISIN	ISINOct2015Identifier	DSC4002 DSC4030 DSC4049
IssuerInvestorCSD Document/SctyCSDLkCre- Req/SctyCSDLk/IssrInvstrCSD	IssuerOrInvestor1Choice	DSC4002 DSC4040
IssuerCSD Document/SctyCSDLkCre- Req/SctyCSDLk/IssrInvstrCSD/IssrCSD	SystemPartyIdentification1Choice	DSC4047
CombinedIdentification Document/SctyCSDLkCre- Req/SctyCSDLk/IssrInvstrCSD/IssrCSD/Cmb- ndId	SystemPartyIdentification3	DSC4044 DSC4046
InvestorCSD Document/SctyCSDLkCre- Req/SctyCSDLk/IssrInvstrCSD/InvstrCSD	SystemPartyIdentification1Choice	DSC4045 DSC4046 IIMP141
OrganisationIdentification Document/SctyCSDLkCre- Req/SctyCSDLk/IssrInvstrCSD/InvstrCSD/Or- gId	PartyIdentification71Choice	DSC4049
CombinedIdentification Document/SctyCSDLkCre- Req/SctyCSDLk/IssrInvstrCSD/InvstrCSD/Cmb- ndId	SystemPartyIdentification3	DSC4048
TechnicalIssuerCSD Document/SctyCSDLkCre- Req/SctyCSDLk/TechIssrCSD	SystemPartyIdentification1Choice	DSC4041 IIMP141
SecurityMaintenance Document/SctyCSDLkCre- Req/SctyCSDLk/SctyMntnc	YesNoIndicator	DSC4043 DSC4044

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Identification Document/SctyCSDLkCre- Req/SctyCSDLk/IssncAcct/IssncAcct/Id	RestrictedFINXMax35Text	DSC4046 DSC4047 DSC4050
PrimaryAccountIndicator Document/SctyCSDLkCre- Req/SctyCSDLk/IssncAcct/PmryAcctInd	YesNoIndicator	DSC4050
Date Document/SctyCSDLkCre- Req/SctyCSDLk/VldFr/Dt	RestrictedISODate	DSC4002 DSC4020
Date Document/SctyCSDLkCre- Req/SctyCSDLk/VldTo/Dt	RestrictedISODate	DSC4021

1   **_3.3.6.39.3 The message in business context_**

2   _Message example for Issuer CSD: reda.045.001.01_T2S_Issuer.xml_

3   In this example a CSD participating in ~~T2S~~CRDM and identified with BIC "CSDAXXYYAAA" requests the crea-

4   tion of an issuer security CSD link for ISIN "XXABCDEFGHIJ" in ~~T2S~~CRDM, being the security maintainer en-

5   tity.

6   Two issuance accounts are specified for the link: "ISSACCT01", which is also the primary issuance securities

7   account, and "ISSACCT02".

8   The link is valid starting from 2015-06-01.

9   _Message example for Investor CSD: reda.045.001.01_T2S_Investor.xml_

10   In this example an external CSD identified with BIC "CSDBXXYYBBB" whose responsible CSD is identified

11   with BIC "CSDCXXYYCCC", requests the creation of an investor security CSD link for ISIN "XXABCDEFGHIJ"

12   in ~~T2S~~CRDM.

13   Technical issuer for the link would be the CSD identified with BIC "CSDAXXYYAAA".

14   The link is valid starting from 2015-06-01.

15   3.3.6.40   SecurityCSDLinkMaintenanceRequestV01 (reda.046.001.01)

16   **_3.3.6.40.1 Overview and scope of the message_**

17   This chapter illustrates the _SecurityCSDLinkMaintenanceRequestV01_ message.

18   The _SecurityCSDLinkMaintenanceRequestV01_ is sent by CSDs or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the update of a security CSD link by providing details about the security CSD link to be updated.

In the response, ~~T2S~~CRDM sends [reda.047.001.01](#) [▷ 173] when the update of the security CSD link has been successfully processed or queued, or has been rejected.

3.3.6.40.2 The T2S-specific schema

Outline of the schema

The *SecurityCSDLinkMaintenanceRequestV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

SecurityCSDLinkIdentification

This building block is mandatory and non repetitive. It contains the identification for the security CSD link to be modified.

Update

This building block is mandatory and contains detailed information related to the security CSD link maintenance message.

Only ending validity date can be updated.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.046.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecurityCSDLinkMaintenanceRequestV01 Document/SctyCSDLkMntncReq	SecurityCSDLinkMaintenanceRequestV01	DSU4001
ISIN Document/SctyCSDLkMntncReq/SctyCSDL-kId/FinInstrmId/ISIN	ISINOct2015Identifier	DSU4003

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
IssuerInvestorCSD Document/SctyCSDLkMntncReq/SctyCSDL-kId/IssrInvstrCSD	IssuerOrInvestor1Choice	DSU4003
Date Document/SctyCSDLkMntncReq/SctyCSDL-kId/VldFr/Dt	RestrictedISODate	DSU4003
Date Document/SctyCSDLkMntncReq/Upd/VldTo/Dt	RestrictedISODate	DSU4021

3.3.6.40.3 The message in business context

_Message example: reda.046.001.01_T2S.xml_

In this example, a CSD participating in ~~T2S~~CRDM and with BIC "CSDAXXYYAAA" requests the update of investor security CSD link with validity starting date set to "2015-06-01" for ISIN "XXABCDEFGHIJ".

New ending validity date is set to "2015-12-31".

3.3.6.41   SecurityCSDLinkStatusAdviceV01 (reda.047.001.01)

3.3.6.41.1 Overview and scope of the message

This chapter illustrates the _SecurityCSDLinkStatusAdviceV01_ message.

The _SecurityCSDLinkStatusAdviceV01_ is sent by ~~T2S~~CRDM to inform the sender of the originating request about the status of a security CSD link maintenance request.

This message is sent by ~~T2S~~CRDM in the following message usages:

l Rejected;

l Queued;

l Completed.

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

3.3.6.41.2 The T2S-specific schema

Outline of the schema

The _SecurityCSDLinkStatusAdviceV01_ message is composed of the following message building blocks:

Identification

This building block is mandatory and non repetitive. It contains an identification assigned by ~~T2S~~CRDM to uniquely and unambiguously identify the message.

RequestMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

SecurityCSDLinkStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

- Status;

- Reason;

- Additional reason information;

- In case of completed maintenance request, the security CSD link identification.

SecurityCSDLinkIdentification

- This building block is optional and non repetitive. It contains the identification of the security

CSD link and is returned upon successful completion of the original request. It includes the following elements:

- Financial instrument identification;

- Issuer or investor CSD identification;

- Starting validity date for the security CSD link.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.047.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.41.3 *The message in business context*

Message usage: Rejected

This message usage describes a security CSD link status advice message sent by ~~T2S~~CRDM when a security CSD link maintenance request has been rejected.

Specific message requirements

Fields for Status and Reason Code are filled with rejection code "REJT". Error description is provided within Additional Information element.

1

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Docu- ment/SctyCSDLkStsAdvc/SctyCSDLkSts/Sts	Status6Code	Fixed value "REJT"
Proprietary Docu- ment/SctyCSDLkStsAdvc/SctyCSDLkSts/StsRsn /Rsn/Prtry	Exact4AlphaNumericText	Fixed value "REJT"
AdditionalInformation Docu- ment/SctyCSDLkStsAdvc/SctyCSDLkSts/StsRsn /AddtlInf	RestrictedFINXMax140Text	Error description

2   Message usage example: reda.047.001.01_T2S_Rejected.xml

3   In this example processing for a security CSD link creation request sent with reference "SECCSDLINCRE" has

4   been rejected. Thus the sender originating the request is notified with the status advice.

5   *Message usage: Queued*

6   This message usage describes a security CSD link status advice message sent by ~~T2S~~CRDM when a security

7   CSD link maintenance request has been queued.

8   Specific message requirements

9   Field for Status is filled with rejection code "QUED".

10

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Docu- ment/SctyCSDLkStsAdvc/SctyCSDLkSts/Sts	Status6Code	Fixed value "QUED"

11   Message usage example: reda.047.001.01_T2S_Queued.xml

12   In this example processing for a security CSD link creation request sent with reference "SECCSDLINCRE" has

13   been queued. Thus the sender originating the request is notified with the status advice.

14   *Message usage: Completed*

15   This message usage describes a security CSD link status advice message sent by ~~T2S~~CRDM when a security

16   CSD link maintenance request has been completed.

17   Specific message requirements

18   Field for Status is filled with rejection code "COMP".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Docu- ment/SctyCSDLkStsAdvc/SctyCSDLkSts/Sts	Status6Code	Fixed value "COMP"
SecurityCSDLinkIdentification Document/SctyCSDLkStsAdvc/SctyCSDLkId	SecurityCSDLink6	Security CSD link identifica- tion

Message usage example: reda.047.001.01_T2S_Completed.xml

In this example processing for a security CSD link creation request sent with reference "SEC-

CSDINVLINKREQ" has been successfully processed. Thus the sender originating the request is notified with

the status advice including identification for the processed security CSD link.

3.3.6.42   AccountLinkCreationRequestV01 (reda.049.001.01)

3.3.6.42.1 Overview and scope of the message

This chapter illustrates the *AccountLinkCreationRequestV01* message.

The *AccountLinkCreationRequestV01* is sent by CSDs, CSD participants, external CSDs or any party author-

ised by them to ~~T2S~~CRDM.

It is used for instructing the creation of an account link by providing details about the account link to be cre-

ated.

In the response, ~~T2S~~CRDM sends reda.051.001.01 [▶ 179] when the creation of the account link has been

successfully processed or has been rejected.

3.3.6.42.2 The T2S-specific schema

Outline of the schema

The *AccountLinkCreationRequestV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the send-

ing party to uniquely and unambiguously identify the message.

AccountLink

This building block is mandatory and non repetitive. It contains detailed information related to the account

link creation message. It includes the following elements:

ǀ Securities account identification;

ǀ Dedicated cash account identification;

ǀ Starting validity date;

ǀ Ending validity date;

1 **l** Indicator for settlement default;

2 **l** Indicator for auto-collateralisation usage;

3 **l** Indicator for settlement of cash legs.

4 *References/Links*

5 The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

6 vided outside of this document under the following link:

7 http://www.swift.com/mystandards/T2S/reda.049.001.01_T2S

8 *Business rules applicable to the schema*
9

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AccountLinkCreationRequestV01 Document/AcctLkCreReq	AccountLinkCreationRequestV01	DAC3001
Identification Document/AcctLkCreReq/AcctLk/SctiesAcct/Id	RestrictedFINXMax35Text	DAC3030 DAC3040 DAC3100
Identification /Document/AcctLkCreReq/Ac- ctLk/CshAcct/Id/Othr/Id	RestrictedFINX2Max34Text	DAC3100
Date Document/AcctLkCreReq/AcctLk/VldFr/Dt	ISODate	DAC3100 DAC3205 DAC3206 DAC3207 DAC3208
Date Document/AcctLkCreReq/AcctLk/VldTo/Dt	ISODate	DAC3100 DAC3207 DAC3209
DefaultIndicator Document/AcctLkCreReq/AcctLk/DfltInd	YesNoIndicator	DAC3050 DAC3051 DAC3052
CashSettlementIndicator Document/AcctLkCreReq/AcctLk/CshSttlmInd	YesNoIndicator	DAC3052
Other	GenericAccountIdentification1	DAC3024

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Document/AcctLkCreReq/Ac-ctLk/CshAcct/Id/Othr		

3.3.6.42.3 The message in business context

Message example: reda.049.001.01_T2S.xml

In this example a CSD participating in ~~T2S~~CRDM and identified with BIC "CSDAXXYYAAA" requests the creation of an account link between the securities account identified with number "SACCCSDA" and dedicated cash account identified with number "CASHACCOUNT".

Link is set to be the default for settlement.

The link is valid starting from 2015-06-01.

3.3.6.43   AccountLinkMaintenanceRequestV01 (reda.050.001.01)

3.3.6.43.1 Overview and scope of the message

This chapter illustrates the *AccountLinkMaintenanceRequestV01* message.

The *AccountLinkMaintenanceRequestV01* is sent by CSDs, CSD participants, external CSDs or any party authorised by them to ~~T2S~~CRDM.

It is used for instructing the update of an account link by providing details about the account link to be updated.

In the response, ~~T2S~~CRDM sends [reda.051.001.01](#) [▸ 179] when the update of the account link has been successfully processed or queued, or has been rejected.

3.3.6.43.2 The T2S-specific schema

Outline of the schema

The *AccountLinkMaintenanceRequestV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

AccountLinkIdentification

This building block is mandatory and non repetitive. It contains the identification for the account link to be modified

Update

This building block is mandatory and contains detailed information related to the account link maintenance message.

Only ending validity date can be updated.

1   References/Links

2   The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

3   vided outside of this document under the following link:

4   http://www.swift.com/mystandards/T2S/reda.050.001.01_T2S

5   Business rules applicable to the schema
6

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AccountLinkMaintenanceRequestV01 Document/AcctLkMntncReq	AccountLinkMaintenanceRequestV01	DAU3001
Identification Document/AcctLkMntncReq/Acct-LkId/SctiesAcct/Id	RestrictedFINXMax35Text	DAU3005 DAU3100
Identification Document/AcctLkMntncReq/Acct-LkId/CshAcct/Id/Othr/Id	RestrictedFINX2Max34Text	DAU3005 DAU3100
Date Document/AcctLkMntncReq/AcctLkId/VldFr/Dt	ISODate	DAU3005 DAU3100
Date Document/AcctLkMntncReq/Upd/VldTo/Dt	ISODate	DAU3050 DAU3207 DAU3100

7   **3.3.6.43.3 The message in business context**

8   Message example: reda.050.001.01_T2S.xml

9   In this example a CSD participating in ~~T2S~~CRDM and identified with BIC "CSDAXXYYAAA" requests the up-

10   date of the account link between the securities account identified with number "SACCCSDA" and cash ac-

11   count identified with number "CASHACCOUNT" created with validity date "2015-06-01".

12   The link is closed on 2015-07-01.

13   3.3.6.44   AccountLinkStatusAdviceV01 (reda.051.001.01)

14   **3.3.6.44.1 Overview and scope of the message**

15   This chapter illustrates the *AccountLinkStatusAdviceV01* message.

16   The *AccountLinkStatusAdviceV01* is sent by ~~T2S~~CRDM to inform the sender of the originating request about

17   the status of an account link maintenance request.

18   This message is sent by ~~T2S~~CRDM in the following message usages:

19   ▍ Rejected;

Queued;

Completed.

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

3.3.6.44.2 The T2S-specific schema

Outline of the schema

The *AccountLinkStatusAdviceV01* message is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by ~~T2S~~CRDM to uniquely and unambiguously identify the message.

RequestMessageIdentification

This building block is mandatory and non repetitive. It contains the identification assigned by the sending party to uniquely and unambiguously identify the original message generating the status advice.

AccountLinkStatus

This building block is mandatory and non repetitive. It contains detailed information related to the status of the original request. It includes the following elements:

Status;

Reason;

Additional reason information;

In case of completed maintenance request, the account link identification.

AccountLinkIdentification

This building block is optional and non repetitive. It contains the identification of the account link and is returned upon successful completion of the original request. It includes the following elements:

Securities account identification;

Dedicated cash account identification;

Starting validity date for the account link.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-vided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.051.001.01_T2S

Business rules applicable to the schema

Not applicable (~~T2S~~CRDM outgoing message)

3.3.6.44.3 The message in business context

Message usage: Rejected

This message usage describes an account link status advice message sent by ~~T2S~~CRDM when an account link maintenance request has been rejected.

Specific message requirements

Fields for Status and Reason Code are filled with rejection code "REJT". Error description is provided within Additional Information element.

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/AcctLkStsAdvc/AcctLkSts/Sts	Status6Code	Fixed value "REJT"
Proprietary Document/AcctLkStsAdvc/Acct-LkSts/StsRsn/Rsn/Prtry	Exact4AlphaNumericText	Fixed value "REJT"
AdditionalInformation Document/AcctLkStsAdvc/Acct-LkSts/StsRsn/AddtlInf	RestrictedFINXMax140Text	Error description

Message usage example: reda.051.001.01_T2S_Rejected.xml

In this example processing for an account link creation request sent with reference "ACCLINKCREAT" has been rejected. Thus the sender originating the request is notified with the status advice.

Message usage: Queued

This message usage describes an account link status advice message sent by ~~T2S~~CRDM when an account link maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code "QUED".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/AcctLkStsAdvc/AcctLkSts/Sts	Status6Code	Fixed value "QUED"

Message usage example: reda.051.001.01_T2S_Queued.xml

In this example processing for an account link creation request sent with reference "ACCLINKCREAT" has been queued. Thus the sender originating the request is notified with the status advice.

Message usage: Completed

This message usage describes an account link status advice message sent by ~~T2S~~CRDM when an account link maintenance request has been completed.

Specific message requirements

Field for Status is filled with code "COMP".

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
Status Document/AcctLkStsAdvc/AcctLkSts/Sts	Status6Code	Fixed value "COMP"
AccountLinkIdentification Document/AcctLkStsAdvc/AcctLkId	AccountLink2	Account link identification

Message usage example: reda.051.001.01_T2S_Completed.xml

In this example processing for an account link creation request sent with reference "ACCLINKCREAT" has been successfully processed. Thus the sender originating the request is notified with the status advice including identification for the processed account link.

3.3.6.45 EligibleSecuritiesDeletionRequestV01 (reda.075.001.01)

3.3.6.45.1 Overview and scope of the message

This chapter illustrates the *EligibleSecuritiesDeletionRequestV01* message.

The *EligibleSecuritiesDeletionRequestV01* is sent by CBs, payment banks or any party authorised by them to ~~T2S~~CRDM.

It is used to remove the eligibility of a security that has lost its eligibility status for auto-collateralisation or client-collateralisation by providing details about the security to be defined as no longer eligible.

In the response, ~~T2S~~CRDM sends reda.028.001.01 [▶ 140] when the definition of the securities as no longer eligible has been successfully processed, queued or has been rejected.

3.3.6.45.2 The T2S-specific schema

Outline of the schema

The message EligibleSecuritiesDeletionRequestV01 is composed of the following message building blocks:

MessageHeader

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

EligibleSecurity

This building block is mandatory and non repetitive. It contains detailed information related to the no longer eligible security. It includes the following elements:

l Security identifier;

l Collateralisation currency;

l Identification of the Central Bank or Payment Bank.

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/reda.075.001.01_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Elegible Security Document/ElgblSctiesDeltnReq/ElgblScty	EligibleSecurity3	DSD5002

3.3.6.45.3 The message in business context

Message example: reda.075.001.01_T2S_DeleteEligibleSecurities_Example.xml

In this example Central Bank with BIC "NCBAXXYYAAA" requests the definition of a security as no longer eligible in ~~T2S~~CRDM.

Eligibility is deleted for security with ISIN "XXABCDEFGHI1" and currency EUR.

3.3.6.46   CloseLinkDeletionRequestV01 (reda.077.001.01)

3.3.6.46.1 Overview and scope of the message

This chapter illustrates the CloseLinkDeletionRequestV01 message.

The CloseLinkDeletionRequestV01 is sent by CBs, external collateral management systems or payment banks to ~~T2S~~CRDM.

It is used for instructing the deletion of a close link by providing details about the close link to be deleted.

In the response, ~~T2S~~CRDM sends reda.028.001.01 [▸ 140] when the deletion of the close link has been successfully processed, queued or has been rejected.

3.3.6.46.2 The T2S-specific schema

Outline of the schema

The message CloseLinkDeletionRequestV01 is composed of the following message building blocks:

MessageIdentification

This building block is mandatory and non repetitive. It must contain an identification assigned by the sending party to uniquely and unambiguously identify the message.

CloseLink

This building block is mandatory and non repetitive. It contains detailed information related to the close link deletion message. It includes the following elements:

I   Identification for security;

I   Party for which the close link to be deleted has been formerly created;

1　　**l**　The Party providing credit.

2　*References/Links*

3　The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are pro-

4　vided outside of this document under the following link:

5　http://www.swift.com/mystandards/T2S/reda.077.001.01_T2S

6　*Business rules applicable to the schema*
7

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
CloseLink /Document/ClsLkDeltnReq/ClsLk	CloseLink4	DSD2001 DSD2003
SecurityIdentification /Document/ClsLkDeltnReq/ClsLk/SctyId	ISINOct2015Identifier	DSD2014

8　**3.3.6.46.3 The message in business context**

9　*Message example: reda.077.001.01_T2S_DeleteCloseLink_Example.xml*

10　In this example a CB requests the deletion of a close link for security with ISIN "XXABCDEFGHIJ" and party

11　"PARXAABBXXX".

4.1 Index of Business Rules and Error Codes

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DCC1001	When performing a ~~T2S Dedicated~~ Cash Account create request, the Party Type of the Requestor must be NCB~~.~~, Ancillary System or Payment Bank. Users belonging to ~~NCB~~NCBs can only create ~~T2S Dedicated~~ Cash ~~Account~~Accounts for Parties that fall under their responsibility according to the Hierarchical Party Model~~.~~, or TIPS Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. Users belonging to Payment Banks can only create TIPS Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. Users belonging to Ancillary Systems can only create TIPS Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. Exceptions to the above ~~rule~~rules are represented by any user that is granted	acmt.007	acmt.011			Requestor not allowed

	the appropriate privilege(s) on the specific Party to be linked to the account.					
DCC1024	When performing a ~~T2S Dedicated~~ Cash Account create request, the Restriction Type must refer to an existing Restriction Type with Object Restriction Type equal to ~~T2S Dedicated~~ Cash ~~Accountand~~Account and belonging to the same system entity of the ~~T2S Dedicated~~ Cash Account or of the ~~T2S~~Service Operator and to the correct Service.	acmt.007	acmt.011			Invalid restriction type
DCC1025	When performing a ~~T2S Dedicated~~ Cash Account create request, the Valid From specified in the ~~T2S Dedicated~~ Cash Account Restriction section must be equal to or greater than the current timestamp [1].	acmt.007	acmt.011			'Valid From' invalid
DCC1100	When performing a ~~T2S Dedicated~~ Cash Account create request the Currency Code must refer to an existing instance in ~~T2S~~CRDM with ~~T2S~~Settlement Currency set to True or a Currency-Service Link in place with the relevant Service.	acmt.007	acmt.011			Currency Code not found

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[1] The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

DCC1101	When performing a ~~T2S Dedicated~~ Cash Account create request the Floor Notification Amount specified must be less than the Ceiling Notification Amount.	acmt.007	acmt.011			Invalid Floor Notification Amount – Ceiling Notification Amount
DCC1103	When performing a ~~T2S Dedicated~~ Cash Account create request, the ~~T2S Dedicated~~ Cash Account Number must be compliant with ISO 20022 standards and it must not be already assigned to any other Cash Account in CRDM.	acmt.007	acmt.011			Cash Account Number already assigned
DCC1204	When performing a Cash Account create request to create a T2S Dedicated Cash Account, T2S Dedicated Transit Account or T2S Central Bank Account, if the Linked Account refers to a Cash Account it must be an existing and active Cash Account (respectively a Main Cash Account, CLM Dedicated Transit Account for T2S or CLM Central Bank Account/Central Bank ECB Account) that is open in the relevant validity period in CRDM.	acmt.007	acmt.011		REJT	Invalid linked account
DCC1205	When performing a ~~T2S Dedicated~~ Cash Account create request the Opening Date must be equal to or greater than the current date and be equal or greater than	acmt.007	acmt.011			'Opening Date' invalid

	the Account Holder Opening Date. Furthermore it must be equal to or less than the Account Holder Closing Date. For CLM and RTGS accounts, the Opening Date cannot be equal to the current date.					
DCC1206	When performing a Cash Account create request to create a T2S Dedicated Cash Account create request, T2S Dedicated Transit Account or T2S Central Bank Account, if the Linked Account refers to an External RTGS Account it must refer tobe an existing, active and open instanceExternal RTGS Account in T2SCRDM.	acmt.007	acmt.011			Invalid External RTGS account
DCC1207	When performing a T2S Dedicated Cash Account create request, the External RTGSLinked Account, regardless of type, must have the same currency code ofas the T2S Dedicated Cash Account.	acmt.007	acmt.011			Invalid Currency code
DCC1208	When performing a T2S Dedicated Cash Account create request, in case of request of creation of T2S Dedicated Cash Account Restriction, the Valid FromTo of the T2S Dedicated Cash Account Restriction must be equal or	acmt.007	acmt.011			'Valid From' invalid

	~~greater~~less than the Valid ~~From~~To of the Restriction Type entity.					
DCC1209	When performing a ~~T2S Dedicated~~ Cash Account create request, in case of request of creation of ~~T2S Dedicated~~ Cash Account Restriction, the Valid To of the ~~T2S Dedicated~~ Cash Account Restriction must be equal or less than the Valid To of the Restriction Type entity.	acmt.007	acmt.011			'Valid To' invalid
DCC1210	When performing a ~~T2S Dedicated~~ Cash Account create request the Closing Date specified in the request must be equal to or greater than the Opening Date. Furthermore it must be equal to or less than the Account Holder Closing Date.	acmt.007	acmt.011			'Closing Date' invalid
DCC1212	When performing a ~~T2S Dedicated~~ Cash Account create request, the Valid To specified in the ~~T2S Dedicated~~ Cash Account Restriction section must be equal to or greater than the Valid From.	acmt.007	acmt.011			'Valid to ' invalid
DCC1216	When performing a Cash Account create request to create a TIPS Credit Memorandum Balance the Linked Account must refer to an existing Cash Account instance in CRDM with type "TIPS Account" or "TIPS AS Technical	acmt.007	acmt.011		REJT	Invalid linked account

	Account" which is open throughout the specified opening period of the TIPS CMB being created.				
DCC1217	When performing a Cash Account create request to create an RTGS Sub-Account, the Linked Account must refer to an existing Cash Account instance in CRDM with type "RTGS Dedicated Cash Account" which is open throughout the specified opening period of the Sub-Account being created and belongs to the same Account Owner Party.	acmt.007	acmt.011	REJT	Invalid linked account
DCC1219	When performing a Cash Account create request to create an RTGS Dedicated Cash Account, Overnight Deposit Account or Marginal Lending Account, the Linked Account, if specified, must refer to an existing Cash Account instance in CRDM with type "Main Cash Account" which is open throughout the specified opening period of the Cash Account being created and belongs to the same System Entity. Moreover, different RTGS DCAs cannot have the same Main Cash Account defined as Linked Account.	acmt.007	acmt.011	REJT	Invalid linked account

DCC1222	When performing a Cash Account create request to create a Contingency Cash Account or CB Contingency Account, the Linked Account must refer to an existing Cash Account instance in CRDM (respectively with type "Main Cash Account" and "CLM CB Account") which is open throughout the specified opening period of the Cash Account being created and belongs to the same System Entity. Moreover, the Linked account cannot be specified as such for any other Contingency Cash Account or Contingency CB Account.	acmt.007	acmt.011		REJT	Invalid linked account
DCC1250	When performing a Cash Account Create request, the Closing Date for T2 Accounts cannot be set to a Currency Closing Day in the relevant Service.	acmt.007	acmt.011		REJT	Closing Date cannot be set to Currency Closing Day
DCC1300	When performing a ~~T2S Dedicated~~ Cash Account Create request, in case of request for creation of a ~~T2S Dedicated~~ Cash Account Restriction, the created restriction must not overlap with any other ~~T2S Dedicated~~ Cash Account Restriction in input having the same Restriction Type.	acmt.007				Cash Account Restriction overlaps with existing instance

DCC1524	When performing a ~~T2S Dedicated~~ Cash Account create request, the account holding Party must refer to an existing active and open instance in ~~T2S~~CRDM with Party Type equal to NCB ~~or~~, Payment Bank or Ancillary System.	acmt.007	acmt.011			Invalid Party Mnemonic
DCC1530	When performing a ~~T2S Dedicated~~ Cash Account create request, when creating ~~an RTGS~~a T2S Dedicated Transit Account, no other ~~Transit Account~~account of the same type must be already associated to the relevant currency.	acmt.007	acmt.011			Transit account already existing for this currency
DCC1531	When performing a ~~T2S Dedicated~~ Cash Account create request, when creating a T2S Dedicated Cash Account or a ~~T2s~~T2S central bank account, there must be ~~an RTGS~~a T2S Dedicated Transit Account related to the relevant currency.	acmt.007	acmt.011			Transit account not found for this currency
DCC1532	When performing a ~~T2S Dedicated~~ Cash Account create request, ~~the Closing Date of the T2S Dedicated Cash~~when creating a TIPS Account or ~~T2S Central Bank~~a TIPS AS Technical Account, there must be ~~equal~~a TIPS Transit Account related to ~~or less than the Closing Date of~~ the	acmt.007	acmt.011			'Closing Date' invalid

	relevant ~~RTGS Dedicated Transit Account~~currency.					
DCC1533	When performing a Cash Account create request, when creating a TIPS Transit Account, no other account of the same type must be already associated to the relevant currency.	acmt.007	acmt.011		REJT	Transit account already existing for this currency
DCC1534	When performing a Cash Account create request, when creating an RTGS Dedicated Transit Account, no other account of the same type must be already associated to the relevant currency over the same validity period.	acmt.007	acmt.011		REJT	Transit account already existing for this currency
DCC1535	When performing a Cash Account create request, when creating an RTGS Dedicated Cash Account or RTGS Central Bank Account, there must be an RTGS Dedicated Transit Account related to the relevant currency.	acmt.007	acmt.011		REJT	Transit account not found for this currency
DCC1536	When performing a Cash Account create request, when creating any kind of CLM Dedicated Transit Account or CLM Technical Account for ECONSII, no other account of the same type must be already associated to the relevant currency over the same validity period.	acmt.007	acmt.011		REJT	Transit account already existing for this currency

DCC1550	When performing a ~~T2S Dedicated~~ Cash Account Create request, the specified Currency Code must be consistent with the Currency Code of the responsible Central Bank.	acmt.007	acmt.011		REJT	Invalid Currency Code
DCC1555	When performing a ~~T2S Dedicated~~ Cash Account create request ~~check the relation between~~ the Account Type to be created ~~and~~<u>must be consistent with</u> the Party Type of the account holder<u>.</u>	acmt.007	acmt.011			Invalid relations between account type and party type
DCC1601	When performing a ~~T2S Dedicated~~ Cash Account Create request, in case of immediate setup of ~~T2S Dedicated~~ Cash Account Restriction, the timestamp to be used must take a conventional value which the system will interpret as the current timestamp. Furthermore, no check must be performed on such a conventional value in case of four eyes second step or processing of retrieved queued requests.	acmt.007	acmt.011			
DCC1800	When performing a ~~T2S Dedicated~~ Cash Account Create request, the number of decimals in the values provided for Floor Notification Amount ~~and~~<u>, Target Amount After Breaching Floor,</u> Ceiling Notification	acmt.007	acmt.011			Invalid number of decimals.

	Amount, Target Amount After Breaching Ceiling and Maximum Amount To Be Debited Per Day must be compliant with the number of decimals foreseen for the relevant currency.					
DCC4001	A Standing and PredefinedA Liquidity Transfer Order can only be created by the NCB or Payment Bank or Ancillary System responsible for the account to be debited. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specified account to be debited. In addition, NCBs and Payment Banks can manage LTOs on Cash Accounts for which they are defined as Co-Managers.	camt.024	camt.025		REJT	Requestor not allowed
DCC4070	When performing a Standing andor Predefined Liquidity Transfer Order Create request, the specified T2S Dedicated Cash account to be debited must refer to an existing, active and open instance in T2SCRDM with cash account type RTGS DCA, RTGS Sub-Account, RTGS Central Bank Account, Ancillary System Technical Account, MCA, Overnight Deposit Account, Marginal Lending Account, CLM Central Bank	camt.024	camt.025		REJT	Invalid T2S Dedicated Cash Account

	Account, Central Bank ECB Account, T2S Dedicated Cash Account, T2S Dedicated Transit Account or T2S Central Bank Account.				
DCC4075	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Create request, the specified ~~Standing and Predefined~~ Liquidity Transfer Order Reference must not be already assigned to an existing and active instance for the same ~~T2S Dedicated~~debited Cash Account.	camt.024	camt.025		REJT	Standing and Predefined Liquidity Transfer Order Reference already assigned
DCC4079	When performing a Standing ~~and~~or Predefined Liquidity Transfer Order Create request, when the specified Creditor Account is a Cash Account, it must refer to an existing, active and open instance in CRDM with cash account type RTGS DCA, RTGS Sub-Account, RTGS Central Bank Account, Ancillary System Technical Account, TIPS Account, MCA~~or~~, Overnight Deposit Account, Marginal Lending Account, CLM Central Bank Account, Central Bank ECB Account, T2S Dedicated Cash Account, T2S Dedicated Transit Account or T2S Central Bank Account.	camt.024	camt.025		REJT	Invalid Creditor Cash Account

	Furthermore, when the Creditor Account is a Cash Account, it must have the same currency as the debited Cash Account.				
DCC4080	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Create request, <u>when</u> the specified <u>Creditor Account is an</u> External RTGS ~~account~~<u>Account, it</u> must refer to an existing, active and open instance in ~~T2S~~<u>CRDM</u>. Furthermore, it must have the same currency as the debited ~~T2S Dedicated~~ Cash Account.	camt.024	camt.025	REJT	Invalid External RTGS Cash Account
DCC4081	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Create request, the Event Type Code, when specified in the create request, must refer to an active and existing instance in Event Type~~.~~ <u>belonging to the same Service as the debited Cash Account and eligible for this use.</u>	camt.024	camt.025	REJT	Unknown Event Type Identifier
<u>DCC4085</u>	<u>When performing a Liquidity Transfer Order Create request, if the specified Creditor or Debited Cash account is an Ancillary System Technical Account, then the counterpart must be an RTGS DCA.</u>	<u>camt.024</u>	<u>camt.025</u>	<u>REJT</u>	<u>Invalid Creditor and Debited Cash Accounts</u>

DCC4185	When performing a Liquidity Transfer Order Create request from an RTGS DCA to an other RTGS DCA or from an MCA to an other MCA, the accounts must belong to the same Liquidity Transfer Group defined in CRDM.	camt.024	camt.025		REJT	The Creditor and Debited Accounts must belong to the same Liquidity Transfer Group
DCC4090	Only one predefined liquidity transfer order can be defined to be executed at the same timestamp and/or business event for each T2S dedicated cash account.	camt.024	camt.025		REJT	Predefined liquidity transfer order already defined for the specified time/business event
DCC4091	When performing a Standing and Predefined 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
DCC4092	When performing a Standing and Predefined Liquidity Transfer Order Create request, the Amount must be set to zero if the Dedicated Amount field or the All Cash field are set to True.	camt.024	camt.025		REJT	Amount must be set to zero if All Cash/Dedicated Amount is TRUE
DCC4093	When performing a Standing or Predefined Liquidity Transfer Order Create request, the Amount cannot be	camt.024	camt.025		REJT	Amount cannot be set to zero if All Cash and Dedicated Amount are FALSE

	set to zero if the Dedicated Amount field and the All Cash field are set to False.					
DCC4120	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Create request, the Valid ~~To~~From specified in a Liquidity Transfer Order maintenance request must be equal to or greater than the current date~~, equal to or greater than the Valid From,~~ and not greater than the debited account's closing date (if applicable).	camt.024	camt.025		REJT	Valid From invalid
DCC4121	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Create request, the Valid To specified in a ~~Standing and Predefined~~ Liquidity Transfer Order maintenance request must be equal to or greater than the current date, equal to or greater than the Valid From, and not greater than the debited account's closing date (if applicable).	camt.024	camt.025		REJT	Valid To invalid
DCC4200	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Create request, there cannot be more than one instance for each ~~T2S Dedicated~~	camt.024	camt.025		REJT	LTO linked to CARL event already exists for this DCA

	Cash Account linked to Event Type Code 'CARL' in a given time period.				
DCC4210	When performing a Liquidity Transfer Order Create request, Event Type Code 'OCS2' (second optional cash sweep) can only be linked to Cash Accounts in EUR.	camt.024	camt.025		REJT	OCS2 cannot be linked to a non-EUR account
DCC4300	When performing a Liquidity Transfer Order Create request, the Liquidity Transfer Order Reference cannot be longer than 16 characters for LTOs defined on External RTGS accounts.	camt.024	camt.025		REJT	Invalid reference length
DCC4800	When performing a Liquidity Transfer Order Create request, the number of decimals in the value provided for Amount must be compliant with the number of decimals foreseen for the relevant currency.	camt.024	camt.025		REJT	Invalid number of decimals.
DCD1001	When performing a Cash Account delete or restore request, the Party Type of the Requestor must be NCB, Ancillary System or Payment Bank. Users belonging to NCBs can only delete or restore Cash Accounts for Parties that fall under their responsibility according to the Hierarchical Party Model, or TIPS	acmt.019	acmt.011		REJT	Requestor not allowed

	Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. In addition, they can delete or restore Cash Accounts for which they are defined as Co-Managers. Users belonging to Payment Banks can only delete or restore TIPS Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. Users belonging to Ancillary Systems can only delete or restore TIPS Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account or on the relevant Party holding the account.				
DCD1003	The delete requests of ~~T2S Dedicated~~ Cash ~~Account~~Accounts must refer to an existing and active instance. The account to be deleted must be already closed or must have Opening Date greater than the current date_._	acmt.019	acmt.011		Unknown Cash Account. The account must be closed or have Opening Date greater than the current date.

DCD1014	When performing a ~~T2S Dedicated~~ Cash Account delete request, in case of deletion of a future <u>T2S Dedicated Transit Account,</u> RTGS Dedicated Transit Account<u> or TIPS Transit Account</u>, no active ~~T2S Dedicated~~ Cash ~~Account~~<u>Accounts</u> with the same currency <u>for T2S, RTGS or TIPS respectively </u>must exist in ~~T2S~~<u>CRDM</u>.	acmt.019	acmt.011			Deletion not allowed due to open Cash Accounts related to this Transit Account
DCD1030	<s>A T2S Dedicated</s><u>A</u> Cash Account cannot be deleted if there still are valid instances of the following entities linked to it: Liquidity Transfer Order, Liquidity Transfer Order Link Set, Credit Memorandum Balance~~.~~<u>, Authorised Account User, Data Aggregation, Limit, Standing Order for Reservation, Direct Debit Mandate, or if it is referenced in another Cash Account as a Linked Account or Associated LT Account.</u>	acmt.019	acmt.011			The deletion/close is not allowed due to a deletion priority constraint
DCD1300	When performing a ~~T2S Dedicated~~ Cash Account deletion request, the ~~T2S Dedicated~~ Cash Account cannot be deleted if it is referenced in an object privilege ~~assignment~~ or secured group <u>assignment</u>.	acmt.019	acmt.011		REJT	Deletion not allowed due to existing object privilege or secured group assignment

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 ~~TIPS Account, T2S Dedicated~~ Cash Account ~~or T2S Central Bank 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
DCD4001	~~A Standing and Predefined~~A Liquidity Transfer Order can only be deleted by the NCB or Payment Bank responsible for the account to be debited. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specified account to be debited. In addition, NCBs and Payment Banks can manage LTOs on Cash Accounts for which they are defined as Co-Managers.	camt.071	camt.025		REJT	Requestor not allowed
DCD4003	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order delete	camt.071	camt.025		REJT	Unknown Standing and Predefined Liquidity Transfer Order

	request, it must refer to an existing and active instance in CRDM.				
DCD4030	When performing a Liquidity Transfer Order delete request, a Liquidity Transfer Order cannot be deleted if there still are valid and active instances of Liquidity Transfer Order Link Set linked to it.	camt.071	camt.025	REJT	The deletion/close is not allowed due to a deletion priority constraint
DCU1001	When performing a T2S Dedicated Cash Account update request the Party Type of the Requestor must be NCB., Ancillary System or Payment Bank. Users belonging to NCBNCBs can only update T2S Dedicated Cash AccountAccounts for Parties that fall under their responsibility according to the Hierarchical Party Model., or TIPS Credit Memorandum Balances linked to Cash Accounts that fall under their responsibility. In addition, they can update Cash Accounts for which they are defined as Co-Managers. Users belonging to Payment Banks can only update floor/ceiling attributes for Cash Accounts for which they are defined as Account Owners or Co-Managers. In addition, they can update TIPS Credit Memorandum Balances linked to Cash	acmt.015	acmt.011		Requestor not allowed

	Accounts that fall under their responsibility. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the account or on the relevant Party holding the account.				
DCU1003	The update requests of a ~~T2S Dedicated~~ Cash Account must refer to an existing and active account. Furthermore, the Closing Date must be equal to or greater than the current date.	acmt.015	acmt.011		Data to be updated not found
DCU1024	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of request of creation of ~~T2S Dedicated~~ Cash Account Restriction, the Restriction Type must refer to an existing Restriction Type with Object Restriction Type equal to ~~T2S Dedicated~~ Cash ~~Accountand~~Account and belonging to the same system entity of the ~~T2S Dedicated~~ Cash Account or of the ~~T2S~~Service Operator and to the correct Service.	acmt.015	acmt.011		Invalid restriction type
DCU1030	~~A T2S Dedicated~~A Cash Account cannot be closed if there still are valid instances of the following entities linked to it:	acmt.015	acmt.011		The account cannot be close due to a closure priority constraint

	Liquidity Transfer Order, Liquidity Transfer Order Link Set~~.~~, Authorised Account User, Data Aggregation, Limit, Standing Order for Reservation, Direct Debit Mandate, AS Procedure.					
DCU1040	When performing a Cash Account update request, any update of the Opening Date and Closing Date must be consistent with the validity periods of other existing Cash Accounts with type 'TIPS Credit Memorandum Balance' linking to it.	acmt.015	acmt.011		REJT	Opening/Closing Date not consistent with linked TIPS CMB
DCU1041	When performing a Cash Account update request, any update of the Opening Date and Closing Date must be consistent with the validity periods of other existing Cash Accounts referencing it as Linked Account.	acmt.015	acmt.011		REJT	Opening/Closing Date not consistent with linked Cash Account
DCU1101	When performing a ~~T2S dedicated~~ Cash Account update request, the Floor Notification Amount must be less than the Ceiling Notification Amount.	acmt.015	acmt.011			Invalid Floor Notification Amount – Ceiling Notification Amount
DCU1210	When performing a ~~T2S Dedicated~~ Cash Account update request, the Closing Date must be equal to or greater than the current date and equal to or greater than	acmt.015	acmt.011			'Closing Date' Invalid

	the ~~T2S Dedicated~~ Cash Account Opening Date. Furthermore it must be equal to or less than the Account Holder Closing Date.				
DCU1211	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of request of creation of ~~T2S Dedicated~~ Cash Account Restriction, the Valid From must be equal to or greater than the current timestamp [2].	acmt.015	acmt.011		'Valid From' invalid
DCU1212	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of request of creation/update of ~~T2S Dedicated~~ Cash Account Restriction, the Valid To specified in the ~~T2S Dedicated~~ Cash Account Restriction section must be equal to or greater than the current timestamp [3] and must be equal to or greater than the Valid From.	acmt.015	acmt.011		'Valid To' invalid
DCU1214	When performing a Cash Account update request on the Linked Account, Opening Date and/or Closing Date of a TIPS Credit Memorandum Balance, the Linked	acmt.015	acmt.011	REJT	Invalid linked account

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[2]   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

[3]   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

	Account must refer to an existing Cash Account instance in CRDM with type "TIPS Cash Account" or "TIPS AS Technical Account" which is open throughout the specified validity period of the TIPS CMB being updated.					
DCU1216	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of request of deletion of ~~T2S Dedicated~~ Cash Account Restriction, the Valid From must be greater than the current timestamp [4] or the ~~T2S Dedicated~~ Cash Account Restriction must be closed.	acmt.015	acmt.011			Restriction cannot be deleted
DCU1217	When performing a ~~T2S Dedicated~~ Cash Account update request, case of request of update of ~~T2S Dedicated~~ Cash Account Restriction, it must refer to an existing ~~T2S Dedicated~~ Cash Account Restriction with a non-past Valid To.	acmt.015	acmt.011			Account is not restricted
DCU1218	When performing a ~~T2S Dedicated~~ Cash Account update request, the specified Currency Code must refer to the one already linked to the existing ~~T2S Dedicated~~ Cash Account.	acmt.015	acmt.011			Invalid Currency Code

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[4] The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

DCU1219	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of request of creation of ~~T2S Dedicated~~ Cash Account Restriction, the Valid From of the ~~T2S Dedicated~~ Cash Account Restriction must be equal or greater than the Valid From of the Restriction Type.	acmt.015	acmt.011			'Valid From' invalid
DCU1220	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of request of creation of ~~T2S Dedicated~~ Cash Account Restriction, the Valid To of the ~~T2S Dedicated~~ Cash Account Restriction must be equal or less than the Valid To of the Restriction Type.	acmt.015	acmt.011			'Valid To' invalid
<u>DCU1250</u>	<u>When performing a Cash Account Update request, the Closing Date for T2 Accounts cannot be set to a Currency Closing Day in the relevant Service.</u>	<u>acmt.015</u>	<u>acmt.011</u>		<u>REJT</u>	<u>Closing Date cannot be set to Currency Closing Day</u>
DCU1300	When performing a ~~T2S Dedicated~~ Cash Account Update request, in case of request for creation/update of ~~T2S Dedicated~~ Cash Account Restriction, the new or updated restriction must not overlap with any other ~~T2S Dedicated~~ Cash Account ~~Restriction~~<u>Restrictions</u>	acmt.015				Cash Account Restriction overlaps with existing instance

	having the same Restriction Type on the same ~~T2S Dedicated~~ Cash Account.				
DCU1313	When performing a ~~T2S Dedicated~~ Cash Account update request, in case of update of the <u>Opening or </u>Closing Date of ~~an RTGS~~<u>a T2S</u> Dedicated Transit Account, ~~the Closing Date of any~~<u>RTGS Dedicated Transit Account or TIPS Transit Account, no</u> active ~~T2S Dedicated~~ Cash Account with the same currency <u>for T2S, RTGS and TIPS respectively </u>must be ~~equal to or less than~~<u>open outside of</u> the ~~RTGS Dedicated~~ Transit Account ~~Closing Date~~<u>validity period</u>.	acmt.015	acmt.011			Open Cash Accounts exist related to this Transit Account
<u>DCU1400</u>	<u>When performing a Cash Account Update request to update a Main Cash Account, 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.</u>	<u>acmt.015</u>	<u>acmt.011</u>		<u>REJT</u>	<u>Invalid use of Automated Generation of Interest Payment flag</u>
DCU1532	When performing a ~~T2S Dedicated~~ Cash Account Update request, the validity period of the ~~T2S Dedicated~~ Cash Account ~~or T2S Central Bank Account~~	acmt.015	acmt.011		REJT	No valid Transit Account found for the specified validity period

	must be contained within the validity period of the relevant Transit Account.					
DCU1534	When performing a Cash Account Update request, when updating the Opening/Closing Dates of an RTGS Dedicated Transit Account, T2S Dedicated Transit Account, TIPS Transit Account, CLM Technical Account for ECONSII or any kind of CLM Dedicated Transit Account, no other account of the same type must be already associated to the relevant currency over the same validity period.	acmt.015	acmt.011		REJT	Transit Account already defined
DCU1555	When performing a Cash Account Update request, Cash Accounts for TIPS require an existing and active Party-Service Link to be in place between the Owner Party and TIPS for the relevant validity period.	acmt.015	acmt.011		REJT	Party-Service Link for TIPS not found or not valid
DCU1556	When performing a Cash Account Update request, Cash Accounts for CLM require an existing and active Party-Service Link to be in place between the Owner Party and CLM for the relevant validity period.	acmt.015	acmt.011		REJT	Party-Service Link for CLM not found or not valid
DCU1557	When performing a Cash Account Update request, Cash Accounts for RTGS require	acmt.015	acmt.011		REJT	Party-Service Link for RTGS not found or not valid

	an existing and active Party-Service Link to be in place between the Owner Party and RTGS for the relevant validity period.				
DCU1558	When performing a Cash Account Update request, Cash Accounts for ECONS2 require an existing and active Party-Service Link to be in place between the Owner Party and ECONS2 for the relevant validity period.	acmt.015	acmt.011		REJT	Party-Service Link for ECONS2 not found or not valid
DCU1600	When performing a T2S Dedicated Cash Account Update request, in case of immediate setup or removal of T2S Dedicated Cash Account Restriction, the timestamp to be used must take a conventional value which the system will interpret as the current timestamp. Furthermore, no check must be performed on such a conventional value in case of four eyes second step or processing of retrieved queued requests.	acmt.015	acmt.011			
DCU1800	When performing a T2S Dedicated Cash Account Update request, the number of decimals in the values provided for Floor Notification Amount and , Target Amount After Breaching Floor, Ceiling Notification Amount, Target Amount After Breaching	acmt.015	acmt.011			Invalid number of decimals.

	Ceiling and Maximum Amount To Be Debited Per Day must be compliant with the number of decimals foreseen for the relevant currency.					
DCU4001	A Standing and PredefinedA Liquidity Transfer Order can only be updated by the NCB or, Payment Bank or Ancillary System responsible for the account to be debited. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specified account to be debited. In addition, NCBs and Payment Banks can manage LTOs on Cash Accounts for which they are defined as Co-Managers.	camt.024	camt.025		REJT	Requestor not allowed
DCU4003	When performing a Standing and Predefined Liquidity Transfer Order update request, it must refer to an existing and active instance in T2SCRDM.	camt.024	camt.025		REJT	Data to be updated not found
DCU4010	When performing a Liquidity Transfer Order Update request, if the Order Type is 'Predefined', the Valid From and Valid To must contain identical values.	camt.024	camt.025		REJT	Invalid "Valid From"/"Valid To" for a Predefined Order
DCU4030	When performing a Standing and Predefined Liquidity Transfer Order update request, the Standing and	camt.024	camt.025		REJT	The deletion/close is not allowed due to a deletion priority constraint

	~~Predefined~~ Liquidity Transfer Order cannot be 'closed' if there still are valid ~~Standing and Predefined~~ Liquidity Transfer Order Link Sets linked to it.				
DCU4081	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order update request, the Event Type Code, when specified in the update request, must refer to an active and existing instance in Event Type~~.~~ <u>belonging to the same Service as the debited Cash Account and eligible for this use.</u>	camt.024	camt.025		Unknown Event Type Identifier
DCU4090	Only one predefined liquidity transfer order can be defined to be executed at the same timestamp and/or business event for each ~~T2S dedicated~~ cash account.	camt.024	camt.025	REJT	Predefined liquidity transfer order already defined for the specified time/business event
DCU4091	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order update 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
DCU4092	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order update request, the Amount must be set	camt.024	camt.025	REJT	Amount must be set to zero if All Cash/Dedicated Amount is TRUE

	to zero if the Dedicated Amount field or the All Cash field are set to True.				
DCU4093	When performing a Standing or Predefined Liquidity Transfer Order update request, the Amount cannot be set to zero if the Dedicated Amount field and the All Cash field are set to False.	camt.024	camt.025		REJT	Amount cannot be set to zero if All Cash and Dedicated Amount are FALSE
DCU4130	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order update request, the Valid To must be equal to or greater than the current date, greater than the valid from and not greater than the ~~T2S Dedicated~~ Cash account's closing date (if applicable).	camt.024	camt.025		REJT	'Valid To' invalid
DCU4140	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order update request, the Valid From specified must be equal to or greater than the current date and not greater than the ~~T2S Dedicated~~ Cash account's closing date (if applicable).	camt.024	camt.025		REJT	'Valid From' invalid
DCU4141	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order update request, the Valid From can be	camt.024	camt.025		REJT	'Valid From' invalid

	modified only if the existing one is greater than the current date.					
DCU4200	When performing a ~~Standing and Predefined~~ Liquidity Transfer Order Update request, there cannot be more than one instance for each ~~T2S Dedicated~~ Cash Account linked to Event Type Code 'CARL' in a given time period.	camt.024	camt.025		REJT	LTO linked to CARL event already exists for this DCA
DCU4210	When performing a Liquidity Transfer Order ~~Update~~Create request, Event Type Code 'OCS2' (second optional cash sweep) can only be linked to Cash Accounts in EUR.	camt.024	camt.025		REJT	OCS2 cannot be linked to a non-EUR account
DCU4800	When performing a Liquidity Transfer Order Update request, the number of decimals in the value provided for Amount must be compliant with the number of decimals foreseen for the relevant currency.	camt.024	camt.025		REJT	Invalid number of decimals.
DPC1001	A Party can be created only by ~~T2S~~Service Operator, CSD or NCB. A user belonging to a CSD or NCB can only create parties that fall under their responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any	reda.014	reda.016		REJT	Requestor not allowed

	user that is granted the appropriate privilege(s) on the Party responsible for the Party to be created.					
DPC1002	When performing a ~~party create~~Party Create request, the ~~system entity~~'System Entity' specified in input must refer to an existing instance in ~~T2S~~CRDM, and its type must be consistent with the ~~party type~~'Party Type' specified in input.	reda.014	reda.016		REJT	Invalid System Entity Identifier
DPC1013	When performing a Party Create request, the 'Party Mnemonic' specified in the Party Code section must not be already assigned to another active Party belonging to the same System Entity and having the same Parent BIC.	reda.014	reda.016		REJT	Party Mnemonic already used
DPC1021	When performing a Party Create request, the 'Country Code' specified in the Party Address section must refer to an existing Country Code in ~~T2S~~CRDM.	reda.014	reda.016		REJT	Invalid country code
DPC1024	When performing a Party Create request, In case of request for creation of Party Restriction, the created restriction type must refer to an existing type in [Restriction Type] entity with Object Restriction Type 'Party'.	reda.014	reda.016		REJT	Invalid restriction type

DPC1025	When performing a Party Create request, In case of request for creation of Party Restriction, the created restriction type must not overlap with any other Party Restriction in input having the same [Restriction Type].	reda.014	reda.016		REJT	Party Restriction overlaps with existing instance
DPC1180	When performing a Party Create request, the 'Party Mnemonic' specified in the Party Code section (when its type is BIC) must exist in the BIC Directory.	reda.014	reda.016		REJT	Party Mnemonic not found in BIC directory
DPC1205	When performing a Party Create request, the Party Opening Date specified in the request must be equal to or greater than the current date.	reda.014	reda.016		REJT	'Opening Date' invalid
DPC1206	When performing a Party Create request, the Party Closing Date, if specified, must be equal to or greater than the current date and greater than the Opening Date.	reda.014	reda.016		REJT	'Closing Date' invalid
DPC1207	When performing a Party Create request, the Party Restriction 'Valid To', when specified, must be equal to or greater than the current timestamp [5], equal to or greater than the Party Restriction Valid	reda.014	reda.016		REJT	'Valid To' invalid

---

5   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

	From and equal to or less than the Valid To of the relevant Restriction Type entity.				
DPC1208	When performing a Party Create request, the Party Restriction 'Valid From", when specified, must be equal to or greater than the current timestamp [6] and equal to or greater than the Valid From of the relevant Restriction Type entity and equal to or less than the Valid To of the relevant Restriction Type entity.	reda.014	reda.016	REJT	'Valid From' invalid
DPC1252	When performing a Party Create request, in case of request for creation of Market-Specific Party Attribute Value, it must refer to an existing Market-Specific Attribute with Type 'Party' and it must belong to the relevant System Entity.	reda.014	reda.016	REJT	Invalid Market-Specific Party Attribute Value
DPC1254	When performing a Party Create request, in case of request for creation of Market-Specific Party Attribute Value, it must be unique within its System Entity in case it is defined as such in T2SCRDM.	reda.014	reda.016	REJT	The value for the Market-Specific attribute is already used (and it must be unique)
DPC1256	When performing a Party Create request, in case of request for creation of a Market-Specific Party Attribute, the	reda.014	reda.016	REJT	Missing mandatory Market-Specific attribute value

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6   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

	Market-Specific Attribute Value must be present if the relevant Market-Specific Attribute is defined as mandatory.					
DPC1257	When performing a Party create request the Market-Specific Party Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.	reda.014	reda.016		REJT	Invalid Market-Specific Party Attribute Value
DPC1300	When performing a Party Create request, the 'Valid From' specified in the Party Code section, must be equal to the current T2Sbusiness date.	reda.014	reda.016		REJT	'Valid From' invalid
DPC1301	When performing a Party Create request, the 'Valid From' specified in the Party Address section, must be equal to the current T2Sbusiness date.	reda.014	reda.016		REJT	'Valid From' invalid
DPC1302	When performing a Party Create request, the 'Valid From' specified in the Party Name section, must be equal to the current T2Sbusiness date.	reda.014	reda.016		REJT	'Valid From' invalid
DPC1305	When performing a Party Create request, the Party Address section must not be filled in if the Party Type is CSD Participant.	reda.014	reda.016		REJT	Party Address must not be defined for CSD Participant

DPC1600	When performing a Party Create request, in case of immediate setup of Party Restriction, the timestamp to be used must take a conventional value which the system will interpret as the current timestamp. Furthermore, no check must be performed on such a conventional value in case of four eyes second step or processing of retrieved queued requests.	reda.014	reda.016		REJT	
DPD1001	Party can only be deleted or restored by ~~T2S~~the Service Operator, CSD or NCB. A user belonging to a CSD or NCB can only delete or restore parties that fall under their responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be maintained.	reda.031	reda.016		REJT	Requestor not allowed
DPD1003	When performing a Party Delete request, it must refer to an existing, active and closed Party or with a future Opening date.	reda.031	reda.016		REJT	Unknown party
DPD1030	In case of request to delete a Party, all the linked instances in a higher position within the deletion hierarchy (i.e.	reda.031	reda.016		REJT	The deletion is not allowed due to a deletion priority constraint

	Securities Account, ~~T2S Dedicated~~ Cash Account, External RTGS Account, Security CSD Link, CSD Account Link<u>, Party Service Link</u> and Party) must be deleted.				
DPD1300	When performing a Party deletion request, the Party cannot be deleted if it is referenced in an object privilege assignment or secured group.	reda.031	reda.016	REJT	Deletion not allowed due to existing object privilege or secured group assignment
DPR1001	When performing a request to read a Party, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD or NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) to read the specified Party or the Party responsible for it.	reda.015	reda.017	REJT	Requestor not allowed
DPU1001	Party can only be updated by ~~T2S~~<u>the Service</u> Operator, CSD or NCB. A user belonging to a CSD or NCB can only	reda.022	reda.016	REJT	Requestor not allowed

	update parties that fall under their responsibility according to the Hierarchical Party Model. Exceptions to the above rule are represented by any user that is granted the appropriate privilege(s) on the specific Party to be maintained.				
DPU1003	When performing a Party Update request, it must refer to an existing and active Party whose Closing date is equal to or greater than the current business date.	reda.022	reda.016	REJT	Unknown party
DPU1005	When performing a Party Update request, the update request of a 'mino' entity (such as Party Name, Party code, Party Address, Party Contact, Market-Specific Party Attribute, Party Restriction, AutoCollateralisation Rule) must refer to an existing and active instance with a non-past Valid To, where applicable.	reda.022	reda.016	REJT	Unknown minor entity
DPU1007	When performing a Party Update request, in case of request for creation of Party Technical Address, the PTA specified cannot be identical to a PTA already linked to the relevant Party.	reda.022	reda.016	REJT	Party Technical address already defined for Party
DPU1009	When performing a Party Update request, the create request of a historical (i.e.	reda.022	reda.016	REJT	'Opening Date' or 'Close Date' invalid

	which has the validity date) "mino**r**" entity (such as Party Name Party code, Party Address<u>, Party Contact</u>) cannot have a past validity date.				
DPU1010	When performing a Party Update request, the delete request of a historical (i.e. which has the validity date) 'minor' entity (such as Party Name, Party Address) cannot refer to an entity having a past validity date. This does not apply to the Party Code, for which only the currently active entity cannot be deleted~~.~~<u>, nor to Party Contact.</u>	reda.022	reda.016	REJT	Instance with past validity date cannot be deleted
DPU1013	When performing a Party Update request, the 'Party Mnemonic' specified in the Party Code section must not be already assigned, as an active instance, to another active Party belonging to the same System Entity and having the same Parent BIC.	reda.022	reda.016	REJT	Party Mnemonic already used
DPU1021	When performing a Party Update request, the 'Country Code' specified in the Party Address section must refer to an existing Country Code in ~~T2S~~<u>CRDM</u>.	reda.022	reda.016	REJT	Invalid country code
DPU1024	When performing a Party Update request, in case of request for creation of Party	reda.022	reda.016	REJT	Invalid restriction type

	Restriction, the created restriction type must refer to an existing type in [~~RestrictionType~~Restriction Type] entity with ~~Objet~~Object Restriction Type 'Party'.				
DPU1025	When performing a Party Update request, in case of request for deletion of Party Restriction, it must refer to a closed instance or its Valid From must be greater than the current timestamp [7].	reda.022	reda.016	REJT	Invalid restriction type
DPU1030	When performing a Party Update request, in case of request to close a Party, all the linked instances in a higher position within the deletion hierarchy (i.e. Securities Account, ~~T2S Dedicated~~ Cash Account, External RTGS Account, Security CSD Link and CSD Account link, Party, Party Service Link, Data Aggregation) must be closed or deleted.	reda.022	reda.016	REJT	The deletion/close is not allowed due to a deletion priority constraint
DPU1180	When performing a Party Update request, the 'Party Mnemonic' specified in the Party Code section (when its type is BIC) must exist in the BIC Directory.	reda.022	reda.016	REJT	Party Mnemonic not found in BIC directory
DPU1205	When performing a Party Update request, in case of Closing of [Party], the specified	reda.022	reda.016	REJT	'Opening Date' or 'Close Date' invalid

7   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

	'Closing Date' must be equal to or greater than the current ~~T2S~~<u>business</u> date.				
DPU1206	When performing a Party Update request, it is only possible to update the 'Opening Date' if it is greater than the current ~~T2S~~<u>business</u> date. The new specified value must be equal to or greater than the current ~~T2S~~<u>business</u> date and it must not be greater than the opening date of ~~any DCA~~<u>the Cash Account(s)</u> for which the party is the Account holder.	reda.022	reda.016	REJT	'Opening Date' or 'Close Date' invalid
DPU1207	When performing a Party Update request, the specified Party Restriction 'Valid To' must be equal to or greater than the current ~~T2S~~ timestamp [8], greater than the relevant Valid From, equal to or greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.	reda.022	reda.016	REJT	'Valid To' invalid
DPU1208	When performing a Party update request, the Valid From specified in a Party Restriction create request must be equal to or greater than the current timestamp	reda.022	reda.016	REJT	'Valid From' invalid

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[8]   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

	[9], equal to or greater than the Valid From of the relevant Restriction Type and equal to or less than the Valid To of the relevant Restriction Type.				
DPU1250	When performing a Party Update request, the Closing Date for Parties linked to CLM or RTGS cannot be set to a Currency Closing Day in the relevant Service.	reda.022	reda.016	REJT	Closing Date cannot be set to Currency Closing Day
DPU1252	When performing a Party Update request, in case of request for creation/update of Market-Specific Party Attribute Value, it must refer to an existing Market-Specific Attribute with Type ~~'Party'~~ "Party" and it must belong to the relevant System Entity.	reda.022	reda.016	REJT	Invalid Market-Specific Party Attribute Name
DPU1254	When performing a Party Update request, in case of request for creation/update of Market-Specific Party Attribute Value, it must be unique within its System Entity in case it is defined as such in ~~T2S~~CRDM.	reda.022	reda.016	REJT	The value for the Market-Specific attribute is already used (and it must be unique)
DPU1255	When performing a Party Update request, in case of request for deletion of a Market-Specific Party Attribute, the	reda.022	reda.016	REJT	Missing mandatory section/field

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9   The current timestamp is determined by the internal T2S clock, so the user should take into account the time lag between the submission of the request and its execution in T2S when setting the restriction.

	relevant [Market-Specific Attribute] entity must not be defined as 'mandatory'.					
DPU1256	When performing a Party Update request, in case of request for update of a Market-Specific Party Attribute, the Market-Specific Attribute Value must be present if the relevant [Market-Specific Attribute] is defined as mandatory.	reda.022	reda.016		REJT	Missing mandatory Market-Specific attribute value
DPU1257	When performing a Party update request the Market-Specific Party Attribute Value must be compliant with the values or rules defined in the relevant Attribute Domain.	reda.022	reda.016		REJT	Invalid Market-Specific Party Attribute Name
DPU1258	When performing a Party Update request, each Market-Specific Attribute can have no more than one value for a given Party.	reda.022	reda.016		REJT	Market-Specific Attribute cannot have more than one value for this Party
DPU1300	When performing a Party Update request, in case of request for creation/update of Party Restriction, the new or updated restriction must not overlap with any other Party Restriction having the same Restriction Type on the same Party.	reda.022				Party Restriction overlaps with existing instance
DPU1305	When performing a Party update request, the Party Address section must not be	reda.022	reda.016		REJT	Party Address must not be defined for CSD Participant

	filled in if the Party Type is CSD Participant.				
DPU1350	When performing a Party Update request to change the Party BIC, there cannot be more than one Party, besides the Central Bank, with the same BIC linked to the same Service (if the Service is TIPS service, ECONSII, T2_CLM or T2_RTGS). Moreover, different Parties with the same BIC cannot be linked simultaneously to T2_CLM and T2_RTGS.	reda.022	reda.016	REJT	Party BIC already linked to the TIPS service
DPU1351	When performing a Party Update request to change the Party BIC, there cannot be more than one User flagged as Main User for the same Certificate DN and the same Party BIC.	reda.022	reda.016	REJT	Main User already exists for this Party BIC
DPU1500	When performing a Party Update request, the update request of a historical 'minor' entity (such as Party Name, Party Address, Party Contact) must refer to an instance currently in use or having a future validity.	reda.022	reda.016	REJT	Minor entity is not the one currently in use or the future one
DPU1501	When performing a Party Update request, the update request of Party Code must	reda.022	reda.016	REJT	Party Code to be updated must have a future validity

	refer to an instance having a future validity.				
DPU1600	When performing a Party Update request, in case of immediate setup or removal of Party Restriction, the timestamp to be used must take a conventional value which the system will interpret as the current timestamp. Furthermore, no check must be performed on such a conventional value in case of four eyes second step or processing of retrieved queued requests.	reda.022	reda.016	REJT	
DRD9001	When performing a request to delete or restore a Limit, the requestor must be authorised to delete the requested data according to the following: A ~~T2S~~System Operator user can delete ~~all~~or restoreall data A NCB user can delete ~~only Limit~~or restoreonly Limits for CMBs (T2S CMBs and TIPS CMBs) and RTGS Dedicated Cash Accounts belonging to its own System Entity A Payment Bank user can delete ~~only Limit~~or restoreonly Limits for its own non-primary T2S CMBs, its own RTGS DCAs	camt.012	camt.025		Requestor not allowed

	and TIPS CMBs linked to its own ~~T2S Dedicated~~ Cash Account An Ancillary System user can delete or restore only Limits for TIPS CMBs linked to its own Cash Account.				
DRD9003	The delete requests of ~~a~~an autocollateralisation, external guarantee or unsecured credit Limit must refer to an existing and active instance whose Limit Amount is equal to zero.	camt.012	camt.025		Limit to be deleted not found or not equal to zero.
DRR9002	A request to read a Limit must refer to existing data in T2S.	camt.009	camt.010		No data available
DRRI001	When performing a request to read an Audit Trail, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.	reda.033	reda.034		Requestor not allowed
DRRI001	When performing a request to read an Audit Trail, the requestor must be	reda.036	reda.037		Requestor not allowed

	authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.				
DRRI001	When performing a request to read an Audit Trail, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.	reda.039	reda.040		Requestor not allowed
DRRI001	When performing a request to read an Audit Trail, the requestor must be authorised to access the requested data according to the following: A T2S Operator user can access all data A CSD and an NCB user can access only data belonging to its own System Entity A CSD Participant or Payment Bank user can access only its own data.	reda.042	reda.043		Requestor not allowed

DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	reda.033	reda.034			No data available
DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	reda.036	reda.037			No data available
DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	reda.039	reda.040			No data available
DRRI002	A request to read an Audit Trail must refer to existing data in T2S.	reda.042	reda.043			No data available
DRU9001	When performing a request to update a Limit, the requestor must be authorised to update the requested data according to the following: A ~~T2S~~Service Operator user can update all data A NCB user can update only ~~Limit~~Limits for CMBs (T2S CMBs and TIPS CMBs) and RTGS Dedicated Cash Accounts belonging to its own System Entity A Payment Bank user can update only ~~Limit~~Limits for its own non-primary T2S CMBs, its own RTGS DCAs and TIPS CMBs linked to its own ~~T2S Dedicated Cash~~ Cash Accounts	camt.011	camt.025			Requestor not allowed

	An Ancillary System user can update only Limits for TIPS CMBs linked to its own Cash Account.					
DRU9003	The update requests of a Limit must refer to an existing and active instance.	camt.011	camt.025			Data to be updated not found
DRU9055	When performing aan autocollateralisation, external guarantee or unsecured credit Limit update request, the Limit Value must be set to zero for Primary CMB if the Regular Securities Account or the NCB T2S Dedicated Cash Account for the relevant CMB are not defined.	camt.011	camt.025			Limit Amount must be zero
DRU9056	When performing aan autocollateralisation, external guarantee or unsecured credit Limit update request, the Limit Value must be set to zero if the Receiving Securities Account for the relevant CMB are not defined for Repo and Pledge countries.	camt.011	camt.025			Limit Amount must be zero
DRU9800	When performing a Limit Update request, the number of decimals in the value provided for Limit Amount must be compliant with the number of decimals foreseen for the relevant currency.	camt.011	camt.025		REJT	Invalid number of decimals.

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
...	...	...	...		...	...
IIMP152	The request type must be valid for the addressed service.	camt.009	camt.010	.	REJT	The used request type is not valid.
IIMP152	The request type must be valid for the addressed service.	camt.069	camt.070	.	REJT	The used request type is not valid.
...	...	...	...	...	...	...

1 ## 4.2   Index of Status Values and Codes

2 ## 4.3   Securities valuation bulk file format specifications

3 ### 4.3.1   Introduction

4 #### 4.3.1.1   Context

5 The Securities Valuation collateral related data (also mentioned as SVA) are communicated by NCBs and

6 Payment Banks to T2S through CRDM on a daily basis, on time for the start of Night-time settlement.

7 NCBs provide SVAs via "flat files", while A2A messages and U2A screens are used by Payments Banks for

8 "client auto-collateralisation". The U2A channel can also be used by NCBs for contingency reasons or mainte-

9 nance operations concerning a limited number of records.

10 #### 4.3.1.2   Purpose

11 This chapter provides a description of the structure of the "flat file" used by NCBs to send SVAs to

12 CRDMT2S. The same structure applies to the file (so called "enriched" file) sent back from CRDMT2S to the

13 original sender and containing status and error information of rejected SVAs [1].

14 ### 4.3.2   Files technical Specification

15 The files have a simple XML format (in order to allow the network signature). All the records are included

16 into a single "store and forward" message conveyed by the VAN provider. No business signature of the mes-

17 sage is needed.

18 Within the message, the whole file is embedded in a single XML tag (<File> </EndFIle>).

19 Between these tags the file has fixed-length records, with no header and footer. Each record has a length of

20 181 characters/bytes, the last character is a record separator (LF).

21 #### 4.3.2.1   Identification and routing

22 The messages transporting Securities Valuations files will be identified by a specific RequestType [2] set by

23 each VAN provider.

24 Only authorized NCBs included in a "white list" are allowed to send the SVA files.

25 They must be known in advance by the CRDMT2S system and, moreover, CRDMT2S must know in advance

26 the technical addresses, expressed in form of standard "Distinguished Names", used when sending the mes-

27 sages by each authorized party.

28 So, CRDMT2S system must have a pre-loaded configuration table, "white list", such as the following:

---

[1]   The "enriched" file is sent back to the NCB in any case, even if all the rows have been successfully loaded.

[2]   This value is assigned to specify the type of message exchanged in the network. For SVA files a new value must be used, to be agreed with VAN providers, dedicated to this message.

1

PARENT BIC	BIC	SENDING DN
BIC1	BIC2	DN1
BIC1	BIC3	DN2
BIC1	BIC4	DN3
…	…	…

2

3   BIC2, BIC3 and BIC4 are the BICs identifying [3] the NCB in T2S and DN1, DN2 and DN3 are the technical

4   senders that are authorised to send SVA files for the three NCBs. This configuration table must include all

5   the parties authorized to send SVA files and, for each party, the DN of the authorised technical sender.

6   The SVA file is rejected by ~~CRDM~~T2S when it refers (in field 1 and 2 of the file, see below) to valuations pro-

7   vided by a party not present in the configuration table. It is also rejected if the XML message hasn't been

8   sent using a DN linked, in the same table, to the party providing the valuations.

9   ### 4.3.2.2   Structure

10 **XML schema for the request**

11 The following is the XML schema used to embed the file into a "store and forward" message:

```xml
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:SecuritiesValuationBulkFile" xmlns:xs="http://www.w3.org/2001/XMLSchema"
  targetNamespace="urn:T2S:SecuritiesValuationBulkFile"
  elementFormDefault="qualified">
<xs:simpleType name="RestrictedFileType">
 <xs:restriction base="xs:string">
  <xs:pattern value="(.{181,181}\n)+"/>
 </xs:restriction>
</xs:simpleType>
<xs:element name="File" type="File"/>
 <xs:complexType name="File">
  <xs:simpleContent>
   <xs:extension base="RestrictedFileType">
    <xs:attribute name="fileId" type="xs:string" default="" />
   </xs:extension>
  </xs:simpleContent>
 </xs:complexType>
</xs:schema>
```

12

13 **Example of XML request**

---

3   As the sending parties are only NCBs, BIC1 is always the BIC of T2S Operator.

1
```xml
<?xml version="1.0" encoding="UTF-8"?>
<File fileId = "T2SSVAFile20150630"
xmlns="urn:T2S:SecuritiesValuationBulkFile">Record1
Record2

...
Recordn
</File>
```

2 **XML schema for the response**

3
```xml
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:SecuritiesValuationBulkFileResponse"
xmlns:xs="http://www.w3.org/2001/XMLSchema"
 targetNamespace="urn:T2S:SecuritiesValuationBulkFileResponse"
 elementFormDefault="qualified">
<xs:simpleType name="RestrictedFileType">
 <xs:restriction base="xs:string">
  <xs:pattern value="(.{181,181}\n)*"/>
 </xs:restriction>
</xs:simpleType>
<xs:element name="File" type="File"/>
 <xs:complexType name="File">
  <xs:simpleContent>
   <xs:extension base="RestrictedFileType">
    <xs:attribute name="fileId" type="xs:string" default="" />
   </xs:extension>
  </xs:simpleContent>
 </xs:complexType>
</xs:schema>
```

4 When the XML is sent back from CRDM~~T2S~~ to the NCB ("enriched" file) and no records have been rejected,

5 the embedded file is empty:

6 **Example of empty XML response**

7
```xml
<?xml version="1.0" encoding="UTF-8"?>
<File fileId = "T2SSVAFile20150630"
xmlns="urn:T2S:SecuritiesValuationBulkFileResponse"></File>
```

8 In case the flat file cannot be processed due to an invalid file format or due to internal CRDM~~T2S~~ technical

9 reasons, the response message will have the following formats depending on the underlying reason:

10 **Example of rejection for invalid file format reason XML response**

11
```xml
<?xml version="1.0" encoding="UTF-8"?>
<File fileId = "T2SSVAFile20150630" xmlns="urn:T2S:SecuritiesValuationBulkFileResponse">        0001-
01-01
00000000000000000000000000000000000000000000000000000000000000000FERRFile not processed
because of invalid file format
</File>
```

12 **Example of rejection for internal CRDM~~T2S~~ technical reason XML response**

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId = "T2SSVAFile20150630" xmlns="urn:T2S:SecuritiesValuationBulkFileResponse">        0001-
01-01
00000000000000000000000000000000000000000000000000000000000TERRFile not processed
because of T2S technical error
</File>
```

1

2 **Encoding**

3 The encoding of the flat file is UTF-8 with no Byte Order Mark (BOM).

4 **Default Values**

5 Default values are not used because there are no optional fields

6 **ISO 15022 Interoperability**

7 In order to ensure the interoperability to the ISO 15022 standard the character set of all fields is restricted

8 to the SWIFT X Character Set (see below).

9 **Character Set**

10 All characters belong to the SWIFT X Character Set. The character set is as follows:

11 a b c d e f g h i j k l m n o p q r s t u v w x y z

12 A B C D E F G H I J K L M N O P Q R S T U V W X Y Z

13 0 1 2 3 4 5 6 7 8 9

14 / - ? : ( ) . , ' +

15 CR LF Space

16 ### 4.3.3 Format of Structured Files

17 4.3.3.1   Format types

18 The values appear in the format as in the table below:

19

FORMAT TYPE	
DATE	The format is « yyyy-mm-dd » with no timezone indication. Example: "2015-06-30"
CHAR(n)	String with exactly n characters.
NUMERIC(p)	Number with maximum p integer places and no decimal places.

1
2

4.3.3.2   Format of records

FLAT FILE COLUMN	COLUM NAME	FORMAT	DESCRIPTION	RULES
First row				
1	Tag of start of file	CHAR (60)	”” or “<File>”	The optional attribute fileId is a file reference that can be assigned by the sender. It is optional and it can be used to link the file returned by CRDM~~T2S~~ and the file originally sent to CRDM~~T2S~~. The length of value assigned to fileId is from 0 to 54 characters.
Rows from #2 on				
1	Parent BIC	CHAR(11)	Parent BIC of the NCB providing the valuations	It must be known in advance by CRDM~~T2S~~ ~~system~~ and included in the configuration table (see above).
2	BIC	CHAR(11)	BIC of the NCB providing the valuations	It must be known in advance by CRDM~~T2S~~ ~~system~~ and included in the configuration table (see above).
3	Valuation Date	DATE	Date of the valuation	
4	ISIN	CHAR(12)	ISIN code of the securities	
5	Currency	CHAR (3)	ISO Currency code for the valuations	

FLAT FILE COLUMN	COLUM NAME	FORMAT	DESCRIPTION	RULES
6	Price coefficient	NUMERIC (31)	Price as coefficient – without any decimal point / comma	Example: If the price is 123,45 must be: 000…00012345 (number of leading zeroes is 26)
7	Number of decimal digits for price as coefficient	NUMERIC (4)	Price as coefficient (i.e. without currency) – number of fractional digits	Example: If the price is 123,45 must be: 0002
8	Price as amount	NUMERIC (31)	Price as amount (i.e. with currency) – without any decimal point / comma	Example as above
9	Number of decimal digits for price as amount	NUMERIC (4)	Price as coefficient (i.e. with currency) – number of fractional digits	Example as above
10	Status	CHAR (4)	Status of the row	It must be blank in the input file This information is updated by CRDM~~T2S~~ in the file provided back to the sending NCB
11	Error description	CHAR(60)	Description of the error (if any) detected when the row was processed by CRDM	It must be blank in the input file This information is updated by CRDM~~T2S~~ in the file provided back to the sending NCB
12	Record separator	CHAR(1)	Fixed value: LF	LF = Line Feed (x'0A')
Last row				
1	Tag of end file	CHAR (7)	"</File>"	

1 4.3.3.3   Format of "Enriched Files" from CRDM~~T2S~~ to NCBs

2 The format of the enriched files is based on the format of the flat files that have been submitted to

3 CRDM~~T2S~~. It includes only rows which have not been accepted by CRDM~~T2S~~ (whose status is REJT, re-

4 jected). The submitted data remains unchanged but is supplemented with "Status" and "Error description".

5 **Status and error supplementary fields**

6 These data are located right to the record data.

7

FLAT FILE COLUMN	FIELD	POSSIBLE VALUES	DESCRIPTION	RULES
10	Status		Status of the processing for the row.	n/a
		REJT	Rejected	n/a
11	Error Description		Description of the error.	
		Technical sender not allowed	The technical sender of this Securities Valuation is not authorised to create Securities Valuations for this Party.	
		Price not compliant with Securities Settlement Type	When performing a Securities Valuation Create request, the value provided for the Price must be compliant with the Securities Settlement Type.	
		Unknown currency	When performing a Securities Valuation Create request, the Currency Code must refer to an existing instance in T2S.	
		Unknown or invalid Party	When performing a Securities Valuation Create request, the referenced Party must refer to existing and active NCB or Payment Bank in T2S.	
		Unknown Securities	When performing a Securities Valuation Create request, the Securities Mnemonic must refer to an existing and valid Security in T2S.	
		Invalid valuation date	When performing a Securities Valuation Create request, the Securities Valuation Date specified in the request must be equal to or greater than the current date.	

FLAT FILE COLUMN	FIELD	POSSIBLE VALUES	DESCRIPTION	RULES
		Invalid number of decimals	When performing a Securities Valuation Create request, the number of decimals in the value provided for Price must be compliant with the number of decimals foreseen for the relevant currency.	

4.4 Securities Subject to cash penalties bulk file format specifications

4.4.1 Introduction

4.4.1.1 Context

The Securities Subject to Cash Penalties data (from here on SStCP) is communicated by CSDs to T2S through CRDM on a daily basis, in time for the daily computation of new penalties for the previous business date. In addition, data can be provided for previous business dates if missing.

CSDs provide SStCP via "flat files" for creation and update operations, while U2A screens are used for the creation, update and deletion of specific individual instances.

4.4.1.2 Purpose

The document provides a description of the structure of the "flat file" used by CSDs to send SStCP to CRDMT2S. The same structure applies to the file (so called "enriched" file) sent back from CRDMT2S to the original sender and containing status and error information.

4.4.2 Files technical Specification

The file has a simple XML format (in order to allow the network signature). All the records are included into a single "store and forward" message conveyed by the VAN provider. No business signature of the message is needed.

Within the message, the whole file is embedded in a single XML tag (<File> </File>).

Between these tags the file has fixed-length records, with no header and footer. Each record has a length of 135 characters/bytes, plus one last character as record separator (LF).

1 ### 4.4.2.1 Identification and routing

2 The messages transporting SStCP files are identified by a specific RequestType [4].

3 Only authorized CSDs [5] included in a "white list" are allowed to send the SStCP files.

4 They must be known in advance by ~~the~~ CRDM~~T2S~~ ~~system~~ and, moreover, CRDM~~T2S~~ must know in advance
5 the technical addresses, expressed in form of standard "Distinguished Names", used when sending the mes-
6 sages by each authorized party.

7 Therefore ~~the~~ CRDM~~T2S~~ ~~system~~ must have a pre-loaded configuration table, a "White list", structured as fol-
8 lows:
9

Parent BIC	BIC	Sending DN
BIC1	**BIC2**	**DN1**
BIC1	**BIC3**	**DN2**
BIC1	**BIC4**	**DN3**
...	**...**	**...**

10 BIC2, BIC3 and BIC4 are the BICs identifying [6] the CSD in T2S and DN1, DN2 and DN3 are the technical
11 senders that are authorised to send SStCP files for the three CSDs.

12 This configuration table must include all the parties authorized to send SStCP files and, for each party, the
13 DN of the authorised technical sender.

14 The SStCP file is rejected by CRDM~~T2S~~ when it refers (in field 1 and 2 of the file, see below) to data pro-
15 vided by a party not present in the configuration table. It is also rejected if the XML message hasn't been
16 sent using a DN linked, in the same table, to the party providing the data.

17 In addition, CSDs are only allowed to send SStCP for Securities for which they have an active and open Se-
18 curity CSD Link with Maintenance Flag = TRUE.

19 Finally, all standard business validations defined in the « Create Securities Subject to Cash Penalties » and «
20 Update Securities Subject to Cash Penalties » IDFS are applied to the individual SStCP creation/update oper-
21 ations.

22 For each row included in the file, CRDM~~T2S~~ performs a Create or Update operation depending on the value
23 specified in the row.

24 In case the file format is not aligned to the file specification or its processing is not possible because of an
25 internal T2S technical error, the whole file is rejected and a response message is sent back to the sender.

_____

[4] This value is assigned to specify the type of message exchanged in the network. For SStCP files the new value „reda.xxx.securitiessubject2pen"
must be used.

[5] CSDs can only create Securities Subject to cash Penalties referencing Securities they are defined as Securities-Maintaining Entity (SME) for. An
attempt to create an instance the requestor CSD is not defined as SME for will result in the « Requestor not allowed » error listed in section « Sta-
tus and error supplementary fields ».

[6] As the sending parties are only CSDs, BIC1 is always the BIC of T2S Operator.

1   4.4.2.2   Structure

2   **XML schema for the request**

3   The following is the XML schema used to embed the file into a "store and forward" message:

```
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:SecuritiesSubjectToCashPenaltiesBulkFile"
xmlns:xs="http://www.w3.org/2001/XMLSchema"
   targetNamespace="urn:T2S:SecuritiesSubjectToCashPenaltiesBulkFile"
   elementFormDefault="qualified">
<xs:simpleType name="RestrictedFileType">
   <xs:restriction base="xs:string">
     <xs:pattern value="(.{135,135}\n)+"/>
   <xs:restriction>
</xs:simpleType>
<xs:element name="File" type="File"/>
   <xs:complexType name="File">
     <xs:simpleContent>
       <xs:extension base="RestrictedFileType">
         <xs:attribute name="fileId" type="xs:string" default="" />
       </xs:extension>
     </xs:simpleContent>
   </xs:complexType>
</xs:schema>
```

4

5   **Example of XML request**

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SSStCPFile20200630" xmlns="urn:T2S:SecuritiesSubjectToCashPenalties-
BulkFile">Record1
Record2
…
Recordn
</File>
```

6

7   **XML schema for the response**

```xml
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:SecuritiesSubjectToCashPenaltiesBulkFileResponse"
xmlns:xs="http://www.w3.org/2001/XMLSchema"
   targetNamespace="urn:T2S:SecuritiesSubjectToCashPenaltiesBulkFileResponse"
   elementFormDefault="qualified">
<xs:simpleType name="RestrictedFileType">
   <xs:restriction base="xs:string">
     <xs:pattern value="(.{135,135}\n)*"/>
   </xs:restriction>
</xs:simpleType>
<xs:element name="File" type="File"/>
   <xs:complexType name="File">
     <xs:simpleContent>
       <xs:extension base="RestrictedFileType">
         <xs:attribute name="fileId" type="xs:string" default="" />
       </xs:extension>
     </xs:simpleContent>
   </xs:complexType>
</xs:schema>
```

1

2 When the XML is sent back from CRDMT2S to the CSD ("enriched" file) and no records have been rejected,
3 the embedded file is empty:

4 **Example of empty XML response**

```xml
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SSStCPFile20200630" xmlns="urn:T2S:SecuritiesSubjectToCashPenalties-
BulkFileResponse"></File>
```

5

6 If the flat file cannot be processed due to an invalid format or due to internal CRDMT2S technical reasons,
7 the response message will have the following formats depending on the underlying reason:

8 **Example of rejection for invalid file format reason XML response**

```xml
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SSStCPFile20200630" xmlns="urn:T2S:SecuritiesSubjectToCashPenalties-
BulkFileResponse"> 0001-01-01
0000000000000000000000000000000000000000000000000000000000000000FER
RFile not processed because of invalid file format
</File>
```

9

10 **Example of rejection for internal CRDMT2S technical reason XML response**

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SSStCPFile20200630" xmlns="urn:T2S:SecuritiesSubjectToCashPenalties-
BulkFileResponse"> 0001-01-01
00000000000000000000000000000000000000000000000000000000000000000TER
RFile not processed because of T2S technical error
</File>
```

1

2 **Encoding**

3 The encoding of the flat file is UTF-8 with no Byte Order Mark (BOM).

4 **Default Values**

5 Default values are listed in section „Format Types" below. All fields must contain a value with the exception

6 of the fileId reference. Moreover, all fields in the response file contain the default values in the event of a

7 rejection due to an invalid request file or for CRDMT2S internal technical reason.

8 **Character Set**

9 All characters belong to the SWIFT X Character Set. The character set is as follows:

```
a b c d e f g h i j k l m n o p q r s t u v w x y z
A B C D E F G H I J K L M N O P Q R S T U V W X Y Z
0 1 2 3 4 5 6 7 8 9
/ - ? : ( ) . , ' + { }
CR LF Space
```

10

4.4.3 Format of Structured Files

12 4.4.3.1   Format types

13 The values appear in the format as in the table below:

14

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

1
2

4.4.3.2   Format of records

Flat file column	Column Name	Format	Description	Rules
First row				
1	Tag of start of file	CHAR(60) for the FileId (including tag), plus fixed values	" " or "<File>"	The optional attribute FileId is a file reference that can be assigned by the sender. It is optional and it can be used to link the file returned by CRDM~~T2S~~ and the file originally sent to CRDM~~T2S~~. The length of value assigned to fileId is from 0 to 54 characters.
Rows from #2 on				
1	Maintenance Type	CHAR(1)	Type of operation to be performed	Possible values: 'C' for Create 'U' for Update
2	Parent BIC	CHAR(11)	Parent BIC of the CSD providing the data	The BIC and Parent BIC must identify a Party defined as Security Maintaining Entity (SME) for the relevant ISIN (see above)
3	BIC	CHAR(11)	BIC of the CSD providing the data	The BIC and Parent BIC must identify a Party defined as Security Maintaining Entity (SME) for the relevant ISIN (see above)
4	ISIN	CHAR(12)	ISIN code of the securities	
5	Valid From	DATE (yyyy-mm-dd)	Start validity date	
6	Valid To	DATE (yyyy-mm-dd)	End validity date	To set an unlimited validity period, the value

Flat file column	Column Name	Format	Description	Rules
				"9999-12-31" must be input.
7	Liquidity	CHAR(1)	Liquidity attribute. Possible values: "L" for Liquid "I" for Illiquid "N" for no value	Values "L" and "I" can only be used if the related ISIN defined in field 4 represents a financial instrument of type "Shares", based on the CFI code defined at ISIN level. If "N" is used, the related optional field at database level is not populated.
8	Status	CHAR(4)	Status of the row	It must be blank in the input file This information is updated by CRDM~~T2S~~ in the file provided back to the sending CSD
9	Error description	CHAR(75)	Description of the error (if any) detected when the row was processed by CRDM	It must be blank in the input file This information is updated by CRDM~~T2S~~ in the file provided back to the sending CSD
10	Record separator	CHAR(1)	Fixed value: LF	LF = Line Feed (x'0A')
Last row				
1	Tag of end of file	CHAR(7)	"</File>"	

1 ### 4.4.3.3   Format of "Enriched Files" from CRDM~~T2S~~ to CSDs

2 The format of the enriched files is based on the format of the flat files that have been submitted to

3 CRDM~~T2S~~. Rows are returned for each row in the input file that triggers a rejection, supplemented with

4 "Status" and "Error description".

5

1 ### *4.4.3.3.1 Status and error supplementary fields*

2 These data are located right to the record data.
3

Flat file column	Field	Possible values	Description	Rules
8	Status		Status of the processing for the row.	n/a
		REJT	Rejected	n/a
9	Error Description		Description of the error.	Occurs when Status is 'REJT'.
		Requestor not allowed	CSDs can only create Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security.	
		Invalid Security identifier	When performing a Securities Subject to Cash Penalties creation request, the Security Identifier must refer to an existing and active Security.	
		Liquidity can only be input for Shares	When performing a Securities Subject to Cash Penalties creation request, the Liquidity attribute can only be used for Shares, as defined in the ISIN's CFI code.	
		Valid To cannot be earlier than previous business date or Valid From	When performing a Securities Subject to Cash Penalties update request, the Valid To must be equal to or	

Flat file column	Field	Possible values	Description	Rules
			greater than the business day preceding the current date and equal to or greater than the Valid From.	
		Instance already exists in the same validity period	When performing a Securities Subject to Cash Penalties creation request, no more than one active instance can exist for the same Security over the same validity period.	
		Requestor not allowed	Securities Subject to Cash Penalties can only be updated by T2S Operator or CSDs. CSDs can only update Securities Subject to Cash Penalties if they are defined as Securities Maintaining Entity (SME) of the related Security.	
		Invalid instance to be updated	When performing a Securities Subject to Cash Penalties update request, it must refer to an existing and active instance.	
		Liquidity can only be input for Shares.	When performing a Securities Subject to Cash Penalties update request, the Liquidity attribute can only be used for ISINs with financial instrument type = "SHRS".	

Flat file column	Field	Possible values	Description	Rules
		Valid To cannot be set to earlier than previous business date or Valid From	When performing a Securities Subject to Cash Penalties update request, the Valid To must be equal to or greater than the business day preceding the current date and equal to or greater than the Valid From.	
		Past Valid To cannot be updated	When performing a Securities Subject to Cash Penalties update request, the Valid To can be updated only if the current value is equal to or greater than the business day preceding the current business date.	
		Instance already exists in the same validity period	When performing a Securities Subject to Cash Penalties update request, no more than one active instance can exist for the same Security over the same validity period.	

1 The following errors refer to situations where the file is rejected due to format errors or internal technical
2 errors.
3

Flat file column	Field	Possible values	Description	Rules
11	Status		Status of the processing for the file.	n/a
		FERR	File format error	n/a

Flat file column	Field	Possible values	Description	Rules
12	Error Description	File not processed because of invalid file format	When sending the bulk file, it must be according to the file format.	n/a

1
2

Flat file column	Field	Possible values	Description	Rules
11	Status		Status of the processing for the file.	n/a
		TERR	Internal technical error	n/a
12	Error Description	File not processed because of T2S technical error	When an internal technical error prevents the processing of the bulk file, a message is sent back to the sender	n/a

3 # 4.5 Daily prices bulk file format specifications

4 ## 4.5.1 Introduction

5 ### 4.5.1.1   Context

6 The Daily Prices data (from here on DP) is communicated by CSDs to T2S through CRDM on a daily basis, in
7 time for the daily computation of new penalties for the previous business date. In addition, data can be pro-
8 vided for previous business dates if missing.

9 CSDs provide DPs via "flat files" for creation and update operations, while U2A screens are used for the cre-
10 ation, update and deletion of specific individual instances.

11 ### 4.5.1.2   Purpose

12 The document provides a description of the structure of the "flat file" used by CSDs to send DPs to
13 CRDMT2S. The same structure applies to the file (so called "enriched" file) sent back from CRDMT2S to the
14 original sender and containing status and error information.

15 ## 4.5.2 Files technical Specification

16 The file has a simple XML format (in order to allow the network signature). All the records are included into
17 a single "store and forward" message conveyed by the VAN provider. No business signature of the message
18 is needed.

19 Within the message, the whole file is embedded in a single XML tag (<File> </File>).

Between these tags the file has fixed-length records, with no header and footer. Each record has a length of 197 characters/bytes, plus one last character as record separator (LF).

4.5.2.1   Identification and routing

The messages transporting DP files are identified by a specific RequestType [7].

Only authorized CSDs [8] included in a "white list" are allowed to send the DP files.

They must be known in advance by ~~the~~ CRDM~~T2S system~~ and, moreover, CRDM~~T2S~~ must know in advance the technical addresses, expressed in form of standard "Distinguished Names", used when sending the messages by each authorized party.

Therefore ~~the~~ CRDM~~T2S system~~ must have a pre-loaded configuration table, a "White list", structured as follows:

Parent BIC	BIC	Sending DN
BIC1	BIC2	DN1
BIC1	BIC3	DN2
BIC1	BIC4	DN3
…	…	…

BIC2, BIC3 and BIC4 are the BICs identifying [9] the CSD in T2S and DN1, DN2 and DN3 are the technical senders that are authorised to send DP files for the three CSDs.

This configuration table must include all the parties authorized to send DP files and, for each party, the DN of the authorised technical sender.

The DP file is rejected by CRDM~~T2S~~ when it refers (in field 1 and 2 of the file, see below) to data provided by a party not present in the configuration table. It is also rejected if the XML message hasn't been sent using a DN linked, in the same table, to the party providing the data.

In addition, CSDs are only allowed to send DPs for Securities for which they have an active and open Security CSD Link with Maintenance Flag = TRUE.

Finally, all standard business validations defined in the « Create Daily Prices » and « Update Daily Prices » IDFS are applied to the individual DP creation/update operations.

For each row included in the file, CRDM~~T2S~~ performs a Create or Update operation depending on the value specified in the row.

_____

7   This value is assigned to specify the type of message exchanged in the network. For DP files the new value „reda.xxx.dailyprice" must be used.

8   CSDs can only create Daily Prices for Securities they are defined as Securities-Maintaining Entity (SME) for. An attempt to create an instance the requestor CSD is not defined as SME for will result in the « Requestor not allowed » error listed in section « Status and error supplementary fields ».

9   As the sending parties are only CSDs, BIC1 is always the BIC of T2S Operator.

1   In case the file format is not aligned to the file specification or its processing is not possible because of an

2   internal T2S technical error, the whole file is rejected and a response message is sent back to the sender.

3   4.5.2.2   Structure

4   **XML schema**

5   The following is the XML schema used to embed the file into a "store and forward" message:

```xml
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:DailyPriceBulkFile"
xmlns:xs="http://www.w3.org/2001/XMLSchema"
    targetNamespace="urn:T2S:DailyPriceBulkFile"
    elementFormDefault="qualified">
<xs:simpleType name="RestrictedFileType">
    <xs:restriction base="xs:string">
      <xs:pattern value="(.{197,197}\n)+"/>
    </xs:restriction>
</xs:simpleType>
<xs:element name="File" type="File"/>
    <xs:complexType name="File">
      <xs:simpleContent>
        <xs:extension base="RestrictedFileType">
          <xs:attribute name="fileId" type="xs:string" default="" />
        </xs:extension>
      </xs:simpleContent>
    </xs:complexType>
</xs:schema>
```

6

7   **Example of XML request:**

```xml
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SDPFile20200630" xmlns="urn:T2S:DailyPriceBulkFile">
Record1
Record2
…
Recordn
</File>
```

8

9   **XML schema for the response**

```
<?xml version="1.0" ?>
<xs:schema xmlns="urn:T2S:DailyPriceBulkFileResponse"
xmlns:xs="http://www.w3.org/2001/XMLSchema"
    targetNamespace="urn:T2S:DailyPriceBulkFileResponse"
    elementFormDefault="qualified">
<xs:simpleType name="RestrictedFileType">
  <xs:restriction base="xs:string">
    <xs:pattern value="(.{197,197}\n)*"/>
  </xs:restriction>
</xs:simpleType>
<xs:element name="File" type="File"/>
  <xs:complexType name="File">
    <xs:simpleContent>
      <xs:extension base="RestrictedFileType">
        <xs:attribute name="fileId" type="xs:string" default="" />
      </xs:extension>
    </xs:simpleContent>
  </xs:complexType>
</xs:schema>
```

When the XML is sent back from CRDM~~T2S~~ to the CSD ("enriched" file) and no records have been rejected, the embedded file is empty:

Example of empty XML response:

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SDPFile20200630" xmlns="urn:T2S:DailyPriceBulkFileResponse"></File>
```

If the flat file cannot be processed due to an invalid format or due to internal CRDM~~T2S~~ technical reasons, the response message will have the following formats depending on the underlying reason:

Example of rejection for invalid file format reason XML response:

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SDPFile20200630" xmlns="urn:T2S:DailyPriceBulkFileResponse"> 0001-01-
01
00000000000000000000000000000000000000000000000000000000000000000FER
RFile not processed because of invalid file format
</File>
```

Example of rejection for internal CRDM~~T2S~~ technical reason XML response

```
<?xml version="1.0" encoding="UTF-8"?>
<File fileId="T2SDPFile20200630" xmlns="urn:T2S:DailyPriceBulkFileResponse"> 0001-01-
01
00000000000000000000000000000000000000000000000000000000000000000TER
RFile not processed because of T2S technical error
</File>
```

1

2 **Encoding**

3 The encoding of the flat file is UTF-8 with no Byte Order Mark (BOM).

4 **Default Values**

5 Default values are listed in section „Format Types" below. All fields must contain a value with the exception

6 of the fileId reference, but the Price fields are mutually exclusive. When using one type of Price, the other

7 field must contain the default value in order to provide a zero value for that field. Moreover, all fields in the

8 response file contain the default values in the event of a rejection due to an invalid request file or for

9 CRDM~~T2S~~ internal technical reason.

10 **Character Set**

11 All characters belong to the SWIFT X Character Set. The character set is as follows:

```
a b c d e f g h i j k l m n o p q r s t u v w x y z
A B C D E F G H I J K L M N O P Q R S T U V W X Y Z
0 1 2 3 4 5 6 7 8 9
/ - ? : ( ) . , ' + { }
CR LF Space
```

12

13 4.5.3 Format of Structured Files

14 4.5.3.1   Format types

15 The values appear in the format as in the table below:
16

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

1
2

4.5.3.2 Format of records

Flat file column	Column Name	Format	Description	Rules
First row				
1	Tag of start of file	CHAR(60) for the FileId (including tag), plus fixed values	" " or "<File>"	The optional attribute FileId is a file reference that can be assigned by the sender. It is optional and it can be used to link the file returned by CRDM~~T2S~~ and the file originally sent to CRDM~~T2S~~. The length of value assigned to fileId is from 0 to 54 characters.
Rows from #2 on				
1	Maintenance Type	CHAR(1)	Type of operation to be performed	Possible values: 'C' for Create 'U' for Update
2	Parent BIC	CHAR(11)	Parent BIC of the CSD providing the data	The BIC and Parent BIC must identify a Party defined as Security Maintaining Entity (SME) for the relevant ISIN (see above)
3	BIC	CHAR(11)	BIC of the CSD providing the data	The BIC and Parent BIC must identify a Party defined as Security Maintaining Entity (SME) for the relevant ISIN (see above)
4	ISIN	CHAR(12)	ISIN code of the securities	
5	Currency Code	CHAR(3)	Price currency	If the Price is linked to a Security with Settlement Type "Face Amount", the Currency

Flat file column	Column Name	Format	Description	Rules
				must correspond to the Security denomination currency. Currency code of the security is relevant only when the related security settlement type is nominal, and the currency code of the price is relevant only when the security settlement type is unit. Currency code of the price is mandatory in case the Price Amount is informed.
6	Price Date	DATE (yyyy-mm-dd)	Validity date for the price	
7	Price as coefficient	NUMERIC(31)	Price as coefficient without any decimal point/comma	Price Coefficient is mandatory for securities with settlement type = Face Amount Currency Code of the security is mandatory in case the Price Coefficient is informed. For securities with settlement type nominal, price as coefficient should be provided as "BaseOneRate', as per their example, 0.7 to express 70%, indicating also the currency of the security, which is mandatory.

Flat file column	Column Name	Format	Description	Rules
				Example: If the price is 123,45 the following value must be provided: 000…00012345 (number of leading zeroes is 26) If "Price as amount" is used this field must contain a sequence of zeroes. By definition, not both prices (i.e. Price Amount and Price coefficient) can be informed.
8	Number of decimal digits for price as coefficient	NUMERIC(4)	Number of decimal digits for the price as coefficient (i.e. without currency)	Example: If the price is 123,45 the following value must be provided: 0002 If "Price as amount" is used this field must contain a sequence of zeroes.
9	Price as amount	NUMERIC(31)	Price as amount (i.e. with currency) without any decimal point/comma	Price Amount is mandatory for securities with settlement type = Unit. For securities with settlement type Unit, price as an amount, including the price currency, which is mandatory. Example as above

Flat file column	Column Name	Format	Description	Rules
				If "Price as coefficient" is used this field must contain a sequence of zeroes. By definition, not both prices (i.e. Price Amount and Price coefficient) can be informed.
10	Number of decimal digits for price as amount	NUMERIC(4)	Number of decimal digits for the price as coefficient (i.e. with currency)	Example as above If "Price as coefficient" is used this field must contain a sequence of zeroes.
11	Status	CHAR(4)	Status of the row	It must be blank in the input file. This information is updated by CRDM~~T2S~~ in the file provided back to the sending CSD
12	Error description	CHAR(75)	Description of the error (if any) detected when the row was processed by CRDM	It must be blank in the input file. This information is updated by CRDM~~T2S~~ in the file provided back to the sending CSD
13	Record separator	CHAR(1)	Fixed value: LF	LF = Line Feed (x'0A')
Last row				
1	Tag of end of file	CHAR(7)	"</File>"	

4.5.3.3   Format of "Enriched Files" from CRDM~~T2S~~ to CSDs

The format of the enriched files is based on the format of the flat files that have been submitted to CRDM~~T2S~~. Rows are returned for each row in the input file that triggers a rejection, supplemented with "Status" and "Error description".

1 *4.5.3.3.1 Status and error supplementary fields*

2 These data are located right to the record data.
3

Flat file column	Field	Possible values	Description	Rules
11	Status		Status of the processing for the row.	n/a
		REJT	Rejected	n/a
12	Error Description		Description of the error.	Occurs when Status is 'REJT'.
		Requestor not allowed	CSDs can only create Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME).	Occurs when Status is 'REJT'.
		Invalid Security	When performing a Daily Price creation request, the Security Identifier must refer to an existing and active Security.	
		Invalid Currency Code	When performing a Daily Price creation request, the Currency Code must refer to an existing and active Currency in T2S.	
		Instance already exists	When performing a Daily Price creation request, there can be no more than one active instance for the same Security and Price Date.	
		Invalid number of decimals	When performing a Daily Price creation request, the number of	

Flat file column	Field	Possible values	Description	Rules
			decimals provided for the Price must be compliant with the specified Currency.	
		Data not compliant with Security Settlement Type	When performing a Daily Price creation request, the value provided for the Price must be compliant with the Securities Settlement Type.	
		Requestor not allowed	Daily Prices can only be updated by T2S Operator and CSD. CSDs can only update Daily Prices for Securities for which they are defined as Securities-Maintaining Entity (SME).	
		Invalid instance to be updated	When performing a Daily Price update request, it must refer to an existing and active instance.	
		Invalid Currency Code	When performing a Daily Price update request, it must refer to an existing and active instance.	
		Instance already exists	When performing a Daily Price update request, there can be no more than one active instance for the same Security and Price Date.	

Flat file column	Field	Possible values	Description	Rules
		Invalid number of decimals	When performing a Daily Price creation request, the number of decimals provided for the Price must be compliant with the specified Currency.	
		Data not compliant with Security Settlement Type	When performing a Daily Price update request, the value provided for the Price must be compliant with the Securities Settlement Type.	

1 The following errors refer to situations where the file is rejected due to format errors or internal technical
2 errors.
3

Flat file colmn	Field	Possible values	Description	Rules
11	Status		Status of the processing for the file.	n/a
		FERR	File format error	n/a
12	Error Description	File not processed because of invalid file format	When sending the bulk file, it must be according to the file format.	n/a

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Flat file colmn	Field	Possible values	Description	Rules
11	Status		Status of the processing for the file.	n/a
		TERR	Internal technical error	n/a
12	Error Description	File not processed because of T2S technical error	When an internal technical error prevents the processing of the bulk file, a message is sent back to the sender	n/a

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