

<b>General Information (Origin of Request)</b>		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
<b>Request raised by:</b> 4CB	<b>Institute:</b> 4CB	<b>Date raised:</b> 01/02/2013
<b>Request title:</b> Handling of parameter types for message subscription		<b>Request ref. no:</b> T2S 0403 SYS
<b>Request type:</b> Common		<b>Urgency:</b> Normal
<b>1. Legal/business importance parameter:</b> Medium	<b>2. Market implementation efforts parameter:</b> Low	
<b>3. Operational/Technical risk parameter:</b> Low	<b>4. Financial impact parameter:</b> No cost impact	
<b>Requestor Category:</b> 4CB	<b>Status:</b> Authorised at Steering level	

**Reason for change / expected benefits / business case:**

**Reason:**

Some typos have been found in the tables describing the message subscription configuration and the applicable parameter types for messages subscription published in UDFS 1.2.1. These typos belong to the following categories:

- some parameter types are wrongly defined as applicable (or not applicable) for some messages;
- some applicable parameter types are wrongly mapped in the relevant message schemas;
- the scope of message camt.025 has a different granularity when compared to other status advice messages.
- Some additional outgoing messages are not subject to message subscription
- The possible values for parameter type "Instruction Status" are listed in the footnotes of table 79 (not in section 1.6.4.1 as currently stated)

**Expected benefits/ legal motivation:**

With the proposed changes, the handling of parameter types for message subscription and the message subscription configuration would be consistent with the underlying messages.

---

**Description of Request:**

Section 1.3.4.1 "Message subscription configuration" and Section 1.3.4.2 "Message subscription parameter types" of the UDFS should be amended as described below.

---

**Proposed wording for the SYS Change request:**

UDFS v.1.2.1, §.1.3.4.1 "Message subscription configuration"

Page 179, lines 1-9 should be amended as follows:

For outbound communication, CSDs, CBs and directly connected participants can receive responses for the settlement-related messages and static data update messages they sent to T2S only for the message types they are interested in (the exhaustive list of the outgoing message types they can subscribe is provided in the following section, in Table 78 – Applicable Parameter Types for Outgoing Messages). As an exception, the following outgoing messages are not subject to messages subscription, as T2S sends them to the relevant recipient regardless of its specific message subscription configuration:

- Reactions on erroneous inbound messages<sup>1</sup>
- Query results
- Floor/Ceiling notification
- Invoice and Invoice Cancellation

UDFS v.1.2.1, §.1.3.4.2 “Message subscription parameter types”

Table 76 (Message subscription Parameter Types) to be amended as follows:

**TABLE 76 – MESSAGE SUBSCRIPTION PARAMETER TYPES**

PARAMETER TYPE	DESCRIPTION
Message Type	It specifies the type of message (e.g. PartyStatusAdvice). The exhaustive list of possible message types is given by the union of the incoming message types listed in section <a href="#">1.3.4.1 “Message subscription configuration”</a> and the outgoing message types listed in section <a href="#">3.3 “List of Messages”</a> , with the three exceptions mentioned before, i.e. A2A acknowledgement on receipt, reactions on erroneous inbound messages and query results.
Instruction Type	It specifies the type of instruction included in the message. See section <a href="#">1.2.5 “Instruction Types”</a> for the exhaustive list of instruction types.
Message Status	It specifies the status of the message, i.e. the status of the request included in the message <sup>2</sup> .
Party	It specifies the party referenced in the message.
Securities Account	It specifies the securities account referenced in the message.
ISIN	It specifies the financial instrument referenced in the message.
T2S Dedicated Cash Account	It specifies the T2S dedicated cash account referenced in the message.

<sup>1</sup> This refers to any outbound message conveying error information. The exhaustive list of these outbound messages is included in section 4.1 “Index of Business Rules and Error Codes”.

<sup>2</sup> Consequently, the meaning of this status depends on the given message type, e.g. it is a settlement status for a message conveying the response related to an immediate liquidity transfer, whereas it is a processing status for a message conveying the response related to a static data maintenance request. The exhaustive list of possible values depends on the specific status and it is provided in the specification of the relevant message type.

PARAMETER TYPE	DESCRIPTION
Instruction Status	<p>It specifies the status of the instruction. See section 1.6.4.4 "Status Management" for the exhaustive list of possible status values <u>is as follows, depending on the message type:</u></p> <p><u>For camt.025:</u></p> <ul style="list-style-type: none"> <li>• <u>LIMC (Static data Limit maintenance "Completed" code)</u></li> <li>• <u>LIMQ (Static data Limit maintenance "Queued" code)</u></li> <li>• <u>LIMR (Static data Limit maintenance "Rejected" code)</u></li> <li>• <u>LTOC (Static data Liquidity Transfer Order maintenance "Completed" code)</u></li> <li>• <u>LTOQ (Static data Liquidity Transfer Order maintenance "Queued" code)</u></li> <li>• <u>LTOR (Static data Liquidity Transfer Order maintenance "Rejected" code)</u></li> <li>• <u>APPR (Liquidity Transfer "Approved" code)</u></li> <li>• <u>SPAS (Liquidity Transfer "Partially Settled" code)</u></li> <li>• <u>SSET (Liquidity Transfer "Settled" code)</u></li> <li>• <u>SUNS (Liquidity Transfer "Unsettled" code)</u></li> <li>• <u>RREJ (RTGS "Rejected" code)</u></li> </ul> <p><u>For semt.014, sese.024, sese.027, sese.031, sese.032, camt.067, camt.073 and camt.075:</u></p> <ul style="list-style-type: none"> <li>• <u>AckdAcptd (Accepted)</u></li> </ul> <p><u>For semt.014, sese.024, sese.027, sese.031, camt.067, camt.073 and camt.075:</u></p> <ul style="list-style-type: none"> <li>• <u>Rjcdt (Rejected)</u></li> </ul> <p><u>For semt.014, sese.024, sese.027, camt.067 and camt.075:</u></p> <ul style="list-style-type: none"> <li>• <u>Canc (Cancelled)</u></li> </ul> <p><u>For semt.014, sese.024, sese.032 and camt.067:</u></p> <ul style="list-style-type: none"> <li>• <u>Pdg (Pending)</u></li> </ul> <p><u>For sese.027, sese.031, camt.073 and camt.075:</u></p> <ul style="list-style-type: none"> <li>• <u>Dnd (Denied)</u></li> </ul> <p><u>For sese.031 and camt.073:</u></p> <ul style="list-style-type: none"> <li>• <u>Cmpltd (Completed)</u></li> </ul> <p><u>For sese.024:</u></p> <ul style="list-style-type: none"> <li>• <u>Mtchd (Matched)</u></li> <li>• <u>CxlReqd (Cancellation Requested)</u></li> </ul> <p><u>For sese.027:</u></p> <ul style="list-style-type: none"> <li>• <u>PdgCxl (Pending Cancellation)</u></li> </ul>
Transaction Code	It specifies the ISO transaction code referenced in the message.
Currency	It specifies the currency code referenced in the messages.
Already Matched Flag	It specifies whether to select only one side of the reporting when a settlement instruction is sent as "already matched" in T2S.

Table 78 (Applicable parameter types for outgoing messages) to be amended as follows:

MESSAGE TYPE	MESSAGE I.D.	INSTRUCTION TYPE	MESSAGE STATUS	PARTY	SECURITIES ACCOUNT	ISIN	T2S DEDICATED CASH ACCOUNT	INSTRUCTION STATUS	TRANSACTION CODE	CURRENCY	ALREADY MATCHED FLAG
AccountRequestAcknowledgement	acmt.010	No	Yes	Yes	No	No	Yes	No	No	No	No
PartyStatusAdvice	reda.016	No	Yes	Yes	No	No	No	No	No	No	No
SecurityCreationStatusAdvice	reda.008	No	Yes	No	No	Yes	No	No	No	No	No
SecurityMaintenanceStatusAdvice	reda.029	No	Yes	No	No	Yes	No	No	No	No	No
SecurityDeletionStatusAdvice	reda.030	No	Yes	No	No	Yes	No	No	No	No	No
SecuritiesAccountStatusAdvice	reda.020	No	Yes	No	Yes	No	No	No	No	No	No
CollateralDataStatusAdvice	reda.028	No	Yes	No	No	No	No	No	No	No	No
EligibleCounterpartCSDStatusAdvice	reda.044	No	Yes	No	No	No	No	No	No	No	No
SecurityCSDLINKStatusAdvice	reda.047	No	Yes	Yes	No	Yes	No	No	No	No	No
AccountLinkStatusAdvice	reda.051	No	Yes	No	Yes	No	Yes	No	No	No	No
Receipt	camt.025	No	<del>Yes</del> No	No	No	No	No	<del>No</del> Yes	No	No	No
BankToCustomerDebitCreditNotification	camt.054	Yes	No	No	No	No	Yes	No	No	Yes	No
IntraPositionMovementStatusAdvice	semt.014	No	Yes	Yes	Yes	Yes	No	Yes	No	No	No
IntraPositionMovementConfirmation	semt.015	No	No	Yes	Yes	Yes	No	No	No	No	No
SecuritiesSettlementTransactionStatusAdvice	sese.024	Yes	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes	Yes
SecuritiesSettlementTransactionConfirmation	sese.025	Yes	No	Yes	Yes	Yes	Yes	No	Yes	Yes	Yes
SecuritiesTransactionCancellationRequestStatusAdvice	sese.027	No	Yes	Yes	Yes	Yes	No	Yes	No	Yes	Yes
SecuritiesSettlementTransactionAllegationNotification	sese.028	No	No	Yes	Yes	Yes	No	No	Yes	Yes	No
SecuritiesMessageCancellationAdvice	semt.020	No	No	Yes	Yes	No	No	No	No	No	No
SecuritiesSettlementAllegationRemovalAdvice	sese.029	No	No	Yes	Yes	Yes	No	No	No	No	No
SecuritiesSettlementConditionsModificationStatusAdvice	sese.031	No	Yes	Yes	Yes	<del>Yes</del> No	No	Yes	No	No	Yes
IntraBalanceMovementStatusAdvice	camt.067	No	Yes	Yes	No	No	Yes	Yes	No	Yes	No

MESSAGE TYPE	MESSAGE ID.	INSTRUCTION TYPE	MESSAGE STATUS	PARTY	SECURITIES ACCOUNT	ISIN	T2S DEDICATED CASH ACCOUNT	INSTRUCTION STATUS	TRANSACTION CODE	CURRENCY	ALREADY MATCHED FLAG
IntraBalanceMovementConfirmation	camt.068	No	No	Yes	No	No	Yes	No	No	Yes	No
SecuritiesSettlementTransactionGenerationNotification	sese.032	<del>No</del> Yes	<del>No</del> Yes	Yes	Yes	Yes	Yes	<del>No</del> Yes	Yes	Yes	No
IntraBalanceMovementModificationRequestStatusAdvice	camt.073	No	Yes	Yes	No	No	Yes	Yes	No	Yes	No
IntraBalanceMovementCancellationRequestStatusAdvice	camt.075	No	Yes	Yes	No	No	Yes	Yes	No	Yes	No
SecuritiesMessageCancellationAdvice	semt.020	No	No	Yes	Yes	No	No	No	No	No	No

Table 79 (Mapping between applicable parameter types and message fields) to be amended as follows:

APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
Instruction Type		sese.024	\SctiesSttImTxStsAdv\TxDtIs\SctiesMvmntTp
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\Pmt
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\SttImQty
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\SttImAmt\CdtDbtInd
		sese.025	\SctiesSttImTxConf\TxIdDtIs\SctiesMvmntTp
		sese.025	\SctiesSttImTxConf\TxIdDtIs\Pmt
		sese.025	\SctiesSttImTxConf\QtyAndAcctDtIs\SttIdQty
		sese.025	\SctiesSttImTxConf\SttIdAmt\CdtDbtInd
		sese.023	\SctiesSttImTxInstr\SttImTpAndAddtlParams\SctiesMvmntTp
		sese.023	\SctiesSttImTxInstr\SttImAmt\CdtDbtInd
		sese.023	\SctiesSttImTxInstr\SttImTpAndAddtlParams\Pmt
		sese.023	\SctiesSttImTxInstr\QtyAndAcctDtIs\SttImQty
		camt.054	\BkToCstmrDbtCdtNfctn\Nfctn\Ntry\BkTxCd\Domn\Cd
		<b>sese.032</b>	<b>\SctiesSttImTxGnrtnNfctn\TxIdDtIs\SctiesMvmntTp</b>

<sup>3</sup> When the type of check is direct, T2S is able to assign the relevant value for a given applicable parameter type just on the basis of the message payload. Conversely, when the type of check is indirect, T2S retrieves the relevant value from the static data, on the basis of the content of the message payload.

APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
		sese.032	\SctiesSttlmTxGnrtnNtfctnElements\SttlmAmt\CdtDbtInd
		sese.032	\SctiesSttlmTxGnrtnNtfctn\TxIdDtIs\Pmt
		sese.032	\SctiesSttlmTxGnrtnNtfctn\QtyAndAcctDtIs\SttlmQty
Message Status	Direct	acmt.010	\AcctReqAck\Refs\Sts
		reda.016	\AcctReqAckPtyStsAdv\PtySts\Sts
		reda.008	\SctyCreStsAdv\PrctgSts\Prtry\PrtrySts\ld
		reda.029	\SctyMntncStsAdv\PrctgSts\Prtry\PrtrySts\ld
		reda.030	\SctyDeltncStsAdv\PrctgSts\Prtry\PrtrySts\ld
		reda.020	\SctiesAcctStsAdv\SctiesAcctSts\Sts
		reda.028	\CollDataStsAdv\StsRsn\Sts\
		reda.044	\ElgblCntrptCSDStsAdv\StsRsn\Sts\
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkSts\Sts
		reda.051	\AcctLkStsAdv\AcctLkSts\Sts
		camt.025	\Ret\MsgHdr\ReqTp\Prtry\ld
		semt.014	\IntraPosMvmntStsAdv\PrctgSts <sup>4</sup>
		semt.014	\IntraPosMvmntStsAdv\SttlmSts <sup>6</sup>
		sese.024	\SctiesSttlmTxStsAdv\PrctgSts <sup>4</sup>
		sese.024	\SctiesSttlmTxStsAdv\MtchgSts <sup>5</sup>
		sese.024	\SctiesSttlmTxStsAdv\SttlmSts <sup>6</sup>
		sese.027	\SctiesTxCxIReqStsAdv\PrctgSts
		sese.031	\SctiesSttlmCondModStsAdv\PrctgSts
		camt.067	\IntraBalMvmntStsAdv\PrctgSts <sup>4</sup>
		camt.067	\IntraBalMvmntStsAdv\SttlmSts <sup>6</sup>
		camt.073	\IntraBalMvmntModReqStsAdv\PrctgSts
		camt.075	\IntraBalMvmntCxIReqStsAdv\PrctgSts
		sese.032	\SctiesSttlmTxGnrtnNtfctn\StsAndRsn\PrctgSts <sup>4</sup>
		sese.032	\SctiesSttlmTxGnrtnNtfctn\StsAndRsn\SttlmSts <sup>6</sup>
Party	Direct	acmt.010	\AcctReqAck\AcctId\ld\Othr\ld <sup>7</sup>
		reda.016	\PtyStsAdv\PtySts\SysPtyId\RltdPtyId,\PtyStsAdv\PtySts\SysPtyId\RspnsblPtyId
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\IssrInvstrCSD\IssrCSD\OrgId\AnyBIC
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\IssrInvstrCSD\IssrCSD\Cmbndld\RltdPtyId

<sup>4</sup> This mapping applies when the value specified for the Message Status parameter type is "Processing Status"

<sup>5</sup> This mapping applies when the value specified for the Message Status parameter type is "Matching Status"

<sup>6</sup> This mapping applies when the value specified for the Message Status parameter type is "Settlement Status"

<sup>7</sup> This check is indirect.

APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\IssrInvstrCSD\IssrCSD\CmbndId\RspnsblPtyId
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\IssrInvstrCSD\InvstrCSD\OrgId\AnyBIC
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\IssrInvstrCSD\InvstrCSD\CmbndId\RldPtyId
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\IssrInvstrCSD\InvstrCSD\CmbndId\RspnsblPtyId
		semt.014	\IntraPosMvmntStsAdv\TxDtIs\AcctOwnr\AnyBIC
		semt.015	\IntraPosMvmntConf\AcctOwnr\AnyBIC
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\AcctOwnr\AnyBIC
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\DlvrgSttImPties\Dpstry\Id\AnyBIC
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\DlvrgSttImPties\Pty1\Id\AnyBIC
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\RcvgSttImPties\Dpstry\Id\AnyBIC
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\RcvgSttImPties\Pty1\Id\AnyBIC
		sese.025	\SctiesSttImTxConf\QtyAndAcctDtIs\AcctOwnr\AnyBIC
		sese.025	\SctiesSttImTxConf\DlvrgSttImPties\Dpstry\Id\AnyBIC
		sese.025	\SctiesSttImTxConf\DlvrgSttImPties\Pty1\Id\AnyBIC
		sese.025	\SctiesSttImTxConf\RcvgSttImPties\Dpstry\Id\AnyBIC
		sese.025	\SctiesSttImTxConf\RcvgSttImPties\Pty1\Id\AnyBIC
		sese.027	\SctiesTxCxIReqStsAdv\TxDtIs\AcctOwnr\AnyBIC
		sese.027	\SctiesTxCxIReqStsAdv\TxDtIs\DlvrgSttImPties\Dpstry\Id\AnyBIC
		sese.027	\SctiesTxCxIReqStsAdv\TxDtIs\DlvrgSttImPties\Pty1\Id\AnyBIC
		sese.027	\SctiesTxCxIReqStsAdv\TxDtIs\RcvgSttImPties\Dpstry\Id\AnyBIC
		sese.027	\SctiesTxCxIReqStsAdv\TxDtIs\RcvgSttImPties\Pty1\Id\AnyBIC
		sese.028	\SctiesSttImTxAllgmtNtfctn\QtyAndAcctDtIs\AcctOwnr\Id\AnyBIC
		sese.028	\SctiesSttImTxAllgmtNtfctn\DlvrgSttImPties\Dpstry\Id\AnyBIC
		sese.028	\SctiesSttImTxAllgmtNtfctn\DlvrgSttImPties\Pty1\Id\AnyBIC
		sese.028	\SctiesSttImTxAllgmtNtfctn\RcvgSttImPties\Dpstry\Id\AnyBIC
		sese.028	\SctiesSttImTxAllgmtNtfctn\RcvgSttImPties\Pty1\Id\AnyBIC
		sese.029	\SctiesSttImAllgmtRmvlAdv\AcctOwnr\AnyBIC
		sese.031	\SctiesSttImCondModStsAdv\AcctOwnr\Id\AnyBIC
		camt.066	\IntraBalMvmntInstr\CshAcct\Ownr\Id\OrgId\AnyBIC
		camt.067	\IntraBalMvmntStsAdv\CshAcct\Ownr\Id\OrgId\AnyBIC
		camt.068	\IntraBalMvmntConf\CshAcct\Ownr\Id\OrgId\AnyBIC
		semt.015	\IntraPosMvmntConf\AcctOwnr\AnyBIC
		sese.032	\SctiesSttImTxGnrtnNtfctn\QtyAndAcctDtIs\AcctOwnr\AnyBIC
		<b>sese.032</b>	<b>\SctiesSttImTxGnrtnNtfctn\DlvrgSttImPties\Dpstry\Id\AnyBIC</b>
		<b>sese.032</b>	<b>\SctiesSttImTxGnrtnNtfctn\DlvrgSttImPties\Pty1\Id\AnyBIC</b>

APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
		sese.032	\SctiesSttImTxGnrtnNtfctn\RcvgSttImPties\Dpstry\Id\AnyBIC
		sese.032	\SctiesSttImTxGnrtnNtfctn\RcvgSttImPties\Pty1\Id\AnyBIC
		camt.073	\IntraBalMvmntModReqStsAdv\CshAcct\Ownr\Id\OrgId\AnyBIC
		camt.075	\IntraBalMvmntCxlReqStsAdv\CshAcct\Ownr\Id\OrgId\AnyBIC
		semt.020	\SctiesMsgCxlAdv\AcctOwnr\AnyBIC
		semt.013	\IntraPosMvmntInstr\AcctOwnr\AnyBIC
		sese.023	\SctiesSttImTxInstr\QtyAndAcctDtIs\AcctOwnr\AnyBIC
		sese.023	\SctiesSttImTxInstr\DlvrgSttImPties\Dpstry\Id\AnyBIC
		sese.023	\SctiesSttImTxInstr\DlvrgSttImPties\Pty1\Id\AnyBIC
		sese.023	\SctiesSttImTxInstr\RcvgSttImPties\Dpstry\Id\AnyBIC
		sese.023	\SctiesSttImTxInstr\RcvgSttImPties\Pty1\Id\AnyBIC
Securities Account	Direct	reda.020	\SctiesAcctStsAdv\SctiesAcctSts\RltdSctiesAcct\Id
		reda.051	\AcctLkStsAdv\AcctLkId\SctiesAcct\Id
		semt.014	\IntraPosMvmntStsAdv\TxDtIs\SfkpgAcct\Id
		semt.015	\IntraPosMvmntConf\SfkpgAcct\Id
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\SfkpgAcct\Id
		sese.025	\SctiesSttImTxConf\QtyAndAcctDtIs\SfkpgAcct\Id
		sese.027	\SctiesTxCxlReqStsAdv\TxDtIs\SfkpgAcct\Id
		sese.028	\SctiesSttImTxAllgmtNtfctn\QtyAndAcctDtIs\SfkpgAcct\Id
		sese.029	\SctiesSttImAllgmtRmvlAdv\SfkpgAcct\Id
		sese.031	\SctiesSttImCondModStsAdv\SfkpgAcct\Id
		sese.032	\SctiesSttImTxGnrtnNtfctn\QtyAndAcctDtIs\SfkpgAcct\Id
		semt.020	\SctiesMsgCxlAdv\SfkpgAcct\Id
		semt.013	\IntraPosMvmntInstr\SfkpgAcct\Id
		sese.023	\SctiesSttImTxInstr\QtyAndAcctDtIs\SfkpgAcct\Id
ISIN	Direct	reda.008	\SctyCreStsAdv\SctyId\ISIN
		reda.029	\SctyMntncStsAdv\SctyId\ISIN
		reda.030	\SctyDeltStsAdv\SctyId\ISIN
		reda.047	\SctyCSDLkStsAdv\SctyCSDLkId\FinInstrmId\ISIN
		semt.014	\IntraPosMvmntStsAdv\TxDtIs\FinInstrmId\ISIN
		semt.015	\IntraPosMvmntConf\FinInstrmId\ISIN
		sese.024	\SctiesSttImTxStsAdv\TxDtIs\FinInstrmId\ISIN
		sese.025	\SctiesSttImTxConf\TxDtIs\FinInstrmId\ISIN
		sese.027	\SctiesTxCxlReqStsAdv\TxDtIs\FinInstrmId\ISIN
		sese.028	\SctiesSttImTxAllgmtNtfctn\FinInstrmId\ISIN
		sese.029	\SctiesSttImAllgmtRmvlAdv\TxDtIs\FinInstrmId\ISIN



APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
		<del>sese.031</del>	<del>\SctiesSttlmCondModStsAdv\TxDtIs\FinInstrmId\ISIN</del>
		sese.032	\SctiesSttlmTxGnrtnNtfctn\FinInstrmId\ISIN
		semt.013	\IntraPosMvmntInstr\FinInstrmId\ISIN
		sese.023	\SctiesSttlmTxInstr\FinInstrmId\ISIN
T2S Dedicated Cash Account	Direct	acmt.010	\AcctReqAck\AcctId\Id\Othr\Id
		reda.051	\AcctLkStsAdv\AcctLkId\CshAcct\Id\Othr\Id
		camt.054	\BkToCstmrDbtCdtNtfctn\Ntfctn\Acct\Id\Othr\Id
		sese.025	\SctiesSttlmTxConf\QtyAndAcctDtIs\CshAcct\Prtry
		camt.067	\IntraBalMvmntStsAdv\CshAcct\Id\Othr\Id
		camt.068	\IntraBalMvmntConf\CshAcct\Id\Othr\Id
		sese.032	\SctiesSttlmTxGnrtnNtfctn\QtyAndAcctDtIs\CshAcct\Prtry
		camt.073	\IntraBalMvmntModReqStsAdv\CshAcct\Id\Othr\Id
		camt.075	\IntraBalMvmntCxlReqStsAdv\CshAcct\Id\Othr\Id
		camt.066	\IntraBalMvmntInstr\CshAcct\Id\Othr\Id
		camt.067	-\IntraBalMvmntStsAdv\CshAcct\Id\Othr\Id
		camt.068	\IntraBalMvmntConf\CshAcct\Id\Othr\Id
		sese.023	\SctiesSttlmTxInstr\QtyAndAcctDtIs\CshAcct\Prtry
Instruction Status	Direct	semt.014	\IntraPosMvmntStsAdv\PrctgSts\AckdAccptd <sup>8</sup>
		semt.014	\IntraPosMvmntStsAdv\PrctgSts\Rjctd <sup>9</sup>
		semt.014	\IntraPosMvmntStsAdv\PrctgSts\Canc <sup>10</sup>
		semt.014	\IntraPosMvmntStsAdv\SttlmSts\Pdg <sup>10</sup>
		sese.024	\SctiesSttlmTxStsAdv\PrctgSts\AckdAccptd <sup>8</sup>
		sese.024	\SctiesSttlmTxStsAdv\PrctgSts\Rjctd <sup>9</sup>
		sese.024	\SctiesSttlmTxStsAdv\PrctgSts\Canc <sup>10</sup>
		sese.024	\SctiesSttlmTxStsAdv\PrctgSts\CxlReqd <sup>11</sup>
		sese.024	\SctiesSttlmTxStsAdv\MtchgSts\Mtchd <sup>12</sup>
		sese.024	\SctiesSttlmTxStsAdv\SttlmSts\Pdg <sup>13</sup>
		sese.027	\SctiesTxCxlReqStsAdv\PrctgSts\AckdAccptd <sup>8</sup>

<sup>8</sup> This mapping applies when the value specified for the Instruction Status parameter type is "Accepted"

<sup>9</sup> This mapping applies when the value specified for the Instruction Status parameter type is "Rejected"

<sup>10</sup> This mapping applies when the value specified for the Instruction Status parameter type is "Cancelled"

<sup>11</sup> This mapping applies when the value specified for the Instruction Status parameter type is "Cancellation Requested"

<sup>12</sup> This mapping applies when the value specified for the Instruction Status parameter type is "Matched"

<sup>13</sup> This mapping applies when the value specified for the Instruction Status parameter type is "Pending"

APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
		sese.027	\SctiesTxCxIReqStsAdv\PrpgSts\Rjctd <sup>9</sup>
		sese.027	\SctiesTxCxIReqStsAdv\PrpgSts\PdgCxI <sup>14</sup>
		sese.027	\SctiesTxCxIReqStsAdv\PrpgSts\Canc <sup>10</sup>
		sese.027	\SctiesTxCxIReqStsAdv\PrpgSts\Dnd <sup>15</sup>
		sese.031	\SctiesSttlmCondModStsAdv\PrpgSts\AckdAcptd <sup>8</sup>
		sese.031	\SctiesSttlmCondModStsAdv\PrpgSts\Rjctd <sup>9</sup>
		sese.031	\SctiesSttlmCondModStsAdv\PrpgSts\Dnd <sup>15</sup>
		sese.031	\SctiesSttlmCondModStsAdv\PrpgSts\Cmpltd <sup>16</sup>
		<b>sese.032</b>	<b>\SctiesSttlmTxGnrtnNtfcn\StsAndRsn\PrpgSts\AckdAcptd<sup>8</sup></b>
		<b>sese.032</b>	<b>\SctiesSttlmTxGnrtnNtfcn\StsAndRsn\SttlmSts\Pdg<sup>10</sup></b>
		<b>camt.025</b>	<b>\Rct\RctDtIs\ReqHdlg\StsCd</b>
		camt.067	\IntraBalMvmntStsAdv\PrpgSts\AckdAcptd <sup>8</sup>
		camt.067	\IntraBalMvmntStsAdv\PrpgSts\Rjctd <sup>9</sup>
		camt.067	\IntraBalMvmntStsAdv\PrpgSts\Canc <sup>10</sup>
		camt.067	\IntraBalMvmntStsAdv\SttlmSts\Pdg <sup>10</sup>
		camt.073	\IntraBalMvmntModReqStsAdv\PrpgSts\AckdAcptd <sup>17</sup>
		camt.073	\IntraBalMvmntModReqStsAdv\PrpgSts\Rjctd <sup>18</sup>
		camt.073	\IntraBalMvmntModReqStsAdv\PrpgSts\Dnd <sup>19</sup>
		camt.073	\IntraBalMvmntModReqStsAdv\PrpgSts\Cmpltd <sup>20</sup>
		camt.075	\IntraBalMvmntCxIReqStsAdv\PrpgSts\AckdAcptd <sup>21</sup>
		camt.075	\IntraBalMvmntCxIReqStsAdv\PrpgSts\Rjctd <sup>22</sup>
		camt.075	\IntraBalMvmntCxIReqStsAdv\PrpgSts\Dnd <sup>23</sup>
		camt.075	\IntraBalMvmntCxIReqStsAdv\PrpgSts\Canc <sup>24</sup>
Transaction Code	Direct	sese.032	\SctiesSttlmTxGnrtnNtfcn\SttlmParams\SctiesTxTp\Cd
		sese.024	\SctiesSttlmTxStsAdv\TxDtIs\SttlmParams\SctiesTxTp\Cd

<sup>14</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Pending Cancellation”

<sup>15</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Denied”

<sup>16</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Completed”

<sup>17</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Accepted”

<sup>18</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Rejected”

<sup>19</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Denied”

<sup>20</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Completed”

<sup>21</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Accepted”

<sup>22</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Rejected”

<sup>23</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Denied”

<sup>24</sup> This mapping applies when the value specified for the Instruction Status parameter type is “Cancelled”

APPLICABLE PARAMETER TYPE	TYPE OF CHECK <sup>3</sup>	MESSAGE	MESSAGE FIELD
		sese.025	\SctiesSttlmTxConf\SttlmParams\SctiesTxTp\Cd
		sese.028	\SctiesSttlmTxAllgmtNtfctn\SttlmParams\SctiesTxTp\Cd
		sese.023	\SctiesSttlmTxInstr\SttlmParams\SttlmTxCond\SctiesTxTp\Cd
Currency	Direct	sese.032	\SctiesSttlmTxGnrtnNtfctn\SttlmAmt\Amt\Ccy
		camt.073	\IntraBalMvmntModReqStsAdv\UndrlygIntraBal\SttlmAmt\AmtWthCcy\Ccy
		camt.054	\BkToCstmrDbtCdtNtfctn\Ntfctn\Ntry\Amt\Ccy
		sese.024	\SctiesSttlmTxStsAdv\TxDtIs\SttlmAmt\Amt\Ccy
		sese.025	\SctiesSttlmTxConf\SttlmAmt\Amt\Ccy
		sese.027	\SctiesTxCxIReqStsAdv\TxDtIs\SttlmAmt\Amt\Ccy
		sese.028	\SctiesSttlmTxAllgmtNtfctn\SttlmAmt\Amt\Ccy
		camt.067	\IntraBalMvmntStsAdv\UndrlygIntraBal\SttlmAmt\AmtWthCcy\Ccy
		camt.068	\IntraBalMvmntConf\IntraBal\SttlmAmt\AmtWthCcy\Ccy
		camt.075	\IntraBalMvmntCxIReqStsAdv\UndrlygIntraBal\SttlmAmt\AmtWthCcy\Ccy
		camt.066	\IntraBalMvmntInstr\IntraBal\SttlmAmt\AmtWthCcy\Ccy
		sese.023	\SctiesSttlmTxInstr\SttlmAmt\Amt\Ccy
Already Matched Flag		sese.023	\SctiesSttlmTxInstr\TradDtIs\MtchgSts\Cd
		sese.024	n/a
		sese.025	n/a
		sese.027	n/a
		sese.031	n/a

Section 1.3.4.3 (Message subscription examples) to be amended as follows:

The message subscription configuration is illustrated below by three examples.

**EXAMPLE 86– SUBSCRIBING FOR MATCHING AND SETTLEMENT CONFIRMATION MESSAGES**

This example is about two message subscription configurations which allow:

- A CSD A to receive from T2S status advices related to matching and settlement, plus settlement confirmations for the Settlement Instructions of all its participants.
- A directly connected participant DCP B to receive settlement confirmations for all its Settlement Instructions.

These message subscription configurations must be valid as of 1st of July 2015. The general features of the new message subscription rule set for the CSD A, i.e. the rule set name, the starting validity date and the relevant interested party can be specified as follows:

TABLE 80 – DEFINITION OF A NEW MESSAGE SUBSCRIPTION RULE SET

<i>Message Subscription Rule Set</i>
<i>Name: REC_STAT_ADV_AND_CONF</i>
<i>Description:</i>
<i>Interested Party: CSD A</i>
<i>Valid From: 1-July-2015</i>
<i>Valid To:-</i>
<i>Positive/Negative: positive</i>

The rule set that the CSD A needs to specify for itself in order to fulfil the requirements described before is as follows:

**TABLE 81 – DEFINITION OF THE RULES FOR A NEW MESSAGE SUBSCRIPTION RULE SET**

Rule Set	Message Type	Instruction Type	Message Status	Party	Securities Account	ISIN	T2S Dedicated Cash Account	Instruction Status
Rule 1	SecuritiesSettlementTransactionStatusAdvice							SETTLEMENT = "PARTIALLY SETTLED"
	SecuritiesSettlementTransactionStatusAdvice							MATCHED = "MATCHED"
Rule 2	SecuritiesSettlementTransactionConfirmation							

Rule Set	Message Type	Instruction Type	Message Status	Party	Securities Account	ISIN	T2S Dedicated Cash Account	Instruction Status
Rule 1	SecuritiesSettlementTransactionStatusAdvice							Pending
	SecuritiesSettlementTransactionStatusAdvice							Matched
Rule 2	SecuritiesSettlementTransactionConfirmation							

Section 1.3.4.3 (Message subscription examples)

Page 189, lines 8-12 to be amended as follows:

On the basis of the two rule sets described above, as of 1st of July 2015:

- The CSD A starts receiving status advices for **matched and pending instructions** (rule 1 of Table 73 – Definition of the rules for a new message subscription rule set) and settlement confirmations (rule 2 of Table 73 – Definition of the rules for a new message subscription rule set) for the Settlement Instructions of all its participants.

### 3.3.3.12 ReceiptV03 (camt.025.001.03) :

#### References/Links:

The T2S use field for Document/Rct/RctDtIs/ReqHdlg/StsCd has to be adjusted referring the changes of the following static data codes:

- LIMC (Static data Limit maintenance “Completed” code)
- LIMQ (Static data Limit maintenance “Queued” code)
- LIMR (Static data Limit maintenance “Rejected” code)
- 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)

#### 3.3.3.12.3 The message in business context

Update referring the above mentioned static data status codes.

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

T2S sends the status of the static data updated requested by an original message camt.024 or camt.071.

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
MessageIdentification Document/Rct/RctDtIs/OrgnMsgId/MsgId	RestrictedFINXMax16Text	MsgId of the underlying StandingOrder request
StatusCode Document/Rct/RctDtIs/ReqHdlg/StsCd	Max4AlphaNumericText	Static data statuses: <b><del>'CPLT'</del> for completed or <del>'QUEU'</del> for queued</b> <b>LTOC (Static data Liquidity Transfer Order maintenance “Completed” code)</b> <b>LTOQ (Static data Liquidity Transfer Order maintenance “Queued” code)</b> <b>LTOR (Static data Liquidity Transfer Order maintenance “Rejected” code)</b>

Message usage example: Information to T2S Actor – Standing order maintenance status

In this example a Receipt is generated by T2S, e. g. as response to a Modify Standing Order request. The Modify Standing Order request has been successfully processed (static data status: **LTOC** “completed”).

The message usage example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/receipt/camt.025.001.03\\_T2S\\_InformationToT2SActor\\_Sta7ndingOrderMaintenanceStatus\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/receipt/camt.025.001.03_T2S_InformationToT2SActor_Sta7ndingOrderMaintenanceStatus_Example.xml)

## 2) Message usage: Limit maintenance status and Limit maintenance confirmation

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

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
MessageIdentification Document/Rct/RctDtIs/OrgnlMsgId/MsgId	RestrictedFINXMax16Text	MsgId of the underlying Limit request
StatusCode  Document/Rct/RctDtIs/ReqHdlg/StsCd	Max4AlphaNumericText	Static data statuses: <del>'CPLT' for completed or 'QUEU' for queued</del> LIMC (Static data Limit maintenance "Completed" code) LIMQ (Static data Limit maintenance "Queued" code) LIMR (Static data Limit maintenance "Rejected" code)

Message usage example: Limit maintenance status and Limit maintenance confirmation  
In this example a Receipt is generated by T2S, e. g. as response to a Modify Limit message. The Limit request has been queued (**LIMQ**).

The message usage example is provided in XML format outside of this document:

[http://www.bundesbank.de/4zb/download/v1.2.1/receipt/camt.025.001.03\\_T2S\\_LimitMaintenanceStatus\\_LimitMaintenanceConfirmation\\_Example.xml](http://www.bundesbank.de/4zb/download/v1.2.1/receipt/camt.025.001.03_T2S_LimitMaintenanceStatus_LimitMaintenanceConfirmation_Example.xml)

The file contains a message with the sample data.

---

**Submitted annexes / related documents:**


---

**Outcome/Decisions:**

- \* CRG meeting of 15 May 2013: The CRG recommended the approval of the Change Request in principle. The CRG could send comments in a written procedure until 22 May 2013.
- \* CRG Telco of 29 May 2013: The CRG recommended the approval of the Change Request.
- \* Advisory Group's advice on 10 June 2013: Following a written procedure, the AG was in favour of the Change Request.
- \* CSG resolution on 10 June 2013: Following a written procedure, the CSG adopted the resolution to approve the Change Request.