

<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> 11.12.2015
<b>Request title:</b> Editorial Change Request on GFS, UDFS and UHB		<b>Request ref. no:</b> T2S 0583 SYS
<b>Request type:</b> Common		<b>Urgency:</b> Normal
<b>1. Legal/business importance parameter:</b> Low	<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 and expected benefits/business motivation:**

The editorial changes listed below are either related to GFS V5.1, UDFS V2.1 or UHB V2.1.  
Please note that the changes referring to UDFS V2.1 will also be reflected, when relevant, into the schema documentation published in MyStandards.

- 1 EUROSISTEM UPDATE [PBI-158588]: page 212 (GFS-Chapter 3.4.3.3 Description of the functions of the module), page 1384 (UDFS-Chapter 3.3.7.2.2 The T2S-specific schema), page 1468 (UDFS-Chapter 3.3.8.4.2 The T2S-specific schema), page 1924 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes) ..... 3
- 2 EUROSISTEM UPDATE [PBI-156635]: page 227 (UDFS-Chapter 1.4.4.2.1 Application processes involved during night-time settlement); Inclusion of queries ..... 5
- 3 EUROSISTEM UPDATE [PBI-156738]: page 1008 (UDFS-Chapter 3.3.1.1.2 The T2S-specific schema), page 1013 (UDFS-Chapter 3.3.1.4.2 The T2S-specific schema), page 1272 (UDFS-Chapter 3.3.6.1.2 The T2S-specific schema), page 1330 (UDFS-Chapter 3.3.6.16.2 The T2S-specific schema), pages 1561-1629 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 617-621 (UHB-Chapter 2.5.1.6 Party – New/Edit Screen), pages 661-665 (UHB-Chapter 2.5.2.7 Security – New/Edit Screen), pages 833-836 (UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen), pages 2028 and 2032 (UHB-Chapter 6.4.2.78 External RTGS Account – New/Edit Screen), pages 2196-2206 (UHB-Chapter 6.4.2.132 Party – New/Edit Screen), pages 2282-2294 (UHB-Chapter 6.4.2.155 Securities Account – New/Edit Screen), pages 2322 and 2327 (UHB-Chapter 6.4.2.167 Security – New/Edit Screen), pages 2439-2446 (UHB-Chapter 6.4.2.191 T2S Dedicated Cash Account – New/Edit Screen); Amendments of Business Rules ..... 6
- 4 EUROSISTEM UPDATE [PBI-154574]: pages 1093-1094 (UDFS-Chapter 3.3.3.11.2 The T2S-specific schema), page 1700 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes); Inclusion of new Business Rule ..... 21
- 5 EUROSISTEM UPDATE [PBI-157780]: pages 1093-1094 (UDFS-Chapter 3.3.3.11.2 The T2S-specific schema), page 1593 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes); Inclusion of Business Rule ..... 22
- 6 EUROSISTEM UPDATE [PBI-157356]: pages 1097 (UDFS-Chapter 3.3.3.12.3 The message in business context); Update of camt.025 message ..... 23
- 7 EUROSISTEM UPDATE [PBI-156043]: pages 1192-1193 (UDFS-Chapter 3.3.3.30.2 The T2S-specific schema); Update of camt.076 ..... 24
- 8 EUROSISTEM UPDATE [PBI-153592]: page 1287 (UDFS-Chapter 3.3.6.5.2 The T2S-specific schema), page 1934 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages

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10 EUROSYSYSTEM UPDATE [PBI-158158]: page 1461 (UDFS-Chapter 3.3.8.1.2 The T2S-specific schema), pages 1462-1470 (UDFS-Chapter 3.3.8.4.2 The T2S-specific schema), pages 1678-1700 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 218-222 (UHB-Chapter 2.2.2.19 Settlement Instruction – New/Screen); Inclusion of Business Rules.....	27
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15 EUROSYSYSTEM UPDATE: pages 151-159 (UHB-Chapter 2.2.2.13 Intra-Position Movement – New Screen), pages 207-248 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen), page 2126 (UHB-Chapter 6.4.2.103 Intra-Position Movement – New Screen), page 2384 (UHB-Chapter 6.4.2.174 Settlement Instruction – New Screen); Inclusion of missing updates stemming from CR 475.....	35
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23 EUROSYSYSTEM UPDATE [PBI-155003]: page 797 (UHB-Chapter 2.5.4.11 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Update of the ‘Dedicated Amount’ field.....	44

- 24 EUROSYSYSTEM UPDATE: pages 837-839 (UHB-Chapter 2.5.5.1 Default Event Schedule – Details Screen), page 1732 (UHB-Chapter 6.1.2 Usage Indication), page 1765 (UHB-Chapter 6.2.5.5 Scheduling), page 1787 (UHB-Chapter 6.3.2 Privilege Classes for GUI Screens), page 1820 (UHB-Chapter 6.3.3.68 Default Event Schedule – Details Screen), page 2015 (UHB-Chapter 6.4.2.71 Default Event Schedule – Details Screen); Inclusion of missing update stemming from CR 507..... 45
- 25 EUROSYSYSTEM UPDATE [PBI-158303]: page 1096 (UHB-Chapter 2.5.10.6 Attribute Domain Reference – New/Edit Screen); Update of format requirement..... 46
- 26 EUROSYSYSTEM UPDATE [PBI-157306]: page 2432 (UHB-Chapter 6.4.2.190 T2S Dedicated Cash Account – Details Screen), pages 2447-2448 (UHB-Chapter 6.4.2.192 T2S Dedicated Cash Accounts Search/List Screen); Amendment of Business Rule Error Text ..... 46

**Description of requested change:**

Editorial changes regarding GFS V5.1, UDFS V2.1 and UHB V2.1

**Submitted annexes / related documents:**

**Proposed wording for the Change request:**

- 1 **EUROSYSYSTEM UPDATE [PBI-158588]: page 212 (GFS-Chapter 3.4.3.3 Description of the functions of the module), page 1384 (UDFS-Chapter 3.3.7.2.2 The T2S-specific schema), page 1468 (UDFS-Chapter 3.3.8.4.2 The T2S-specific schema), page 1924 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes)**

According to CR 475, LCMM must check that the number of decimals of the settlement quantity of an incoming instruction complies with the Settlement Unit Multiple (SUM), regardless of whether the security is defined in units or face amount (FAMT). However, it has been detected that the validation in LCMM is only implemented for securities defined in units and, therefore, incoming instructions – 1) related to Corporate Actions and 2) including settlement quantities expressed in FAMT with number of decimals higher than the ones related currency of the security – are not being rejected in the Settlement Quantity Validation

GFS-Chapter 3.4.3.3 Description of the functions of the module, page 212

Settlement Quantity Validation

<i>Reference Id</i>	<b>LCMM.IVA.SMIV.3.4</b>
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The following checks are performed on the Original Settlement Quantity:

- I The Original Settlement Quantity is equal or greater than zero;
- I In case the Original Settlement Quantity is greater than zero, the following checks are applied:
  - The Original Settlement Quantity is greater than or equal to the Settlement Unit Minimum (in units or nominal) for the ISIN code, as it is defined in T2S Static Data, unless the instruction is related to corporate actions **{T2S.05.090}**,
  - The Original Settlement Quantity is multiple of the securities Settlement Unit Multiple (in units or nominal) or a Deviating Settlement Unit (in units or nominal), unless the instruction is related to corporate actions **{T2S.05.100}**,
  - The number of decimals of the Original Settlement Quantity is equal or lower than the number of decimals defined in the Settlement Unit Multiple (in units) **{T2S.05.100}**.
- I The Settlement Type stated in the Settlement Quantity of a Settlement Instruction with exchange of Securities or a Settlement Restriction on Securities must be the same as the Settlement Type specified T2S Reference Data for the ISIN Code of the Instruction.

UDFS-Chapter 3.3.7.2.2 Intra Position Movement Instruction – The T2S specific schema, page 1384

<b>MESSAGE ITEM</b>	<b>DATA TYPE/CODE</b>	<b>BUSINESS RULES</b>
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FaceAmount	RestrictedFINImpliedCurrencyAndAmount	MVCV608
Document/IntraPosMvmntInstr/IntraPosD		MVSQ603
tls/		MVSQ605
SttlmQty/FaceAmt		MVSQ607
		<u>MVSQ613</u>

UDFS-Chapter 3.3.8.4.2 Securities Settlement Transaction Instruction – The T2S specific schema, page 1477

MESSAGE ITEM	DATA TYPE/CODE	BUSINESS RULES
FaceAmount	RestrictedFINImpliedCurrencyAndAmount	MVCV286
Document/SciesSttlmTxInstr/QtyAndAcct		MVSQ602
Dtls/		MVSQ604
SttlmQty/Qty/FaceAmt		MVSQ606
		MVSQ608
		MVSQ610
		<u>MVSQ612</u>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1924

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
MVSQ612	The number of decimals of the Settlement Quantity <del>(expressed in units)</del> of a Settlement Instruction with exchange of Securities must be equal or lower than the number of decimals of the Settlement Unit Multiple of the related Security.	sese.023	sese.024	<Rjctd>	DQUA	The number of decimals of the Settlement Quantity <del>(expressed in units)</del> of the Settlement <u>Instruction</u> is greater than the number of decimals of the Settlement Multiple of the related security
MVSQ613	The number of decimals of the Settlement Quantity <del>(expressed in units)</del> of a Settlement Restriction on Securities must be equal or lower than the number of decimals of the Settlement Unit Multiple of the related Security.	semt.013	Semt.014	<Rjctd>	DQUA	The number of decimals of the Settlement Quantity <del>(expressed in units)</del> of the Settlement Restriction is greater than the number of decimals of the Settlement Multiple of the related security

**2 EUROSYSTEM UPDATE [PBI-156635]: page 227 (UDFS-Chapter 1.4.4.2.1 Application processes involved during night-time settlement); Inclusion of queries**

Within INTF certain queries are blocked at INTF level during night-time Settlement. This list of queries does currently not include the Securities Position Detailed Restriction Detail Query and T2S Dedicated Cash Account Balance Detailed Restrictions Query. Both queries also need to be blocked as they are referring to the entities Detailed Securities Restriction and Detailed Cash Restrictions in SETT domain. These entities are associated to securities positions/cash balances. With the current implementation a red alarm is produced on technical monitoring level as soon as a user triggers the query.

UDFS-Chapter 1.4.4.2.1 Application processes involved during night-time settlement, page 227

The queries and reports related to securities position or cash balance are:

- I Securities account position query;
- I T2S DCA cash balance query;
- I T2S overall liquidity query;
- I T2S cash forecast query;
- I Limit utilisation query;
- I Limit utilisation journal query;
- I Total collateral value per T2S Dedicated Cash Account query;
- I Collateral Value per T2S Dedicated Cash Account query;
- I Collateral Value of a Security query;
- I Outstanding Auto-Collateralisation Credit query.;
- I Statement of Holdings report;
- I Statement of Accounts report;
- I Current Settlement Day Cash Information report.;
- I Securities Position Detailed Restriction Details query;
- I T2S Dedicated Cash Account Balance Detailed Restrictions query.

3 EUROSYSTEM UPDATE [PBI-156738]: page 1008 (UDFS-Chapter 3.3.1.1.2 The T2S-specific schema), page 1013 (UDFS-Chapter 3.3.1.4.2 The T2S-specific schema), page 1272 (UDFS-Chapter 3.3.6.1.2 The T2S-specific schema), page 1330 (UDFS-Chapter 3.3.6.16.2 The T2S-specific schema), pages 1561-1629 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 617-621 (UHB-Chapter 2.5.1.6 Party – New/Edit Screen), pages 661-665 (UHB-Chapter 2.5.2.7 Security – New/Edit Screen), pages 833-836 (UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen), pages 2028 and 2032 (UHB-Chapter 6.4.2.78 External RTGS Account – New/Edit Screen), pages 2196-2206 (UHB-Chapter 6.4.2.132 Party – New/Edit Screen), pages 2282-2294 (UHB-Chapter 6.4.2.155 Securities Account – New/Edit Screen), pages 2322 and 2327 (UHB-Chapter 6.4.2.167 Security – New/Edit Screen), pages 2439-2446 (UHB-Chapter 6.4.2.191 T2S Dedicated Cash Account – New/Edit Screen); Amendments of Business Rules

It is currently possible to create intraday restrictions on the same Party/Account/Security object with the same Restriction Type on overlapping validity periods. As this creates some validation errors, additional checks should be introduced to avoid the existence of such overlapping intraday restrictions. Furthermore existing checks should be adapted to ensure that past closed intraday restrictions cannot be modified/reopened.

UDFS-Chapter 3.3.1.1.2 The T2S-specific schema, page 1008

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Code Document/AcctOpngReq/Acct/Rstrct n/RstrctnTp/Cd	Max4Text	DCC1024 <u>DCC1300</u>
ValidFrom Document/AcctOpngReq/Acct/Rstrct n/VldFr	ISODatetime	DCC1025 DCC1212 DCC1208 DCC1601 <u>DCC1300</u>
ValidUntil Document/AcctOpngReq/Acct/Rstrct n/VldUntil	ISODatetime	DCC1212 DCC1209 <u>DCC1300</u>

UDFS-Chapter 3.3.1.4.2 The T2S-specific schema, page 1013

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Code Document/AcctExclMndtMntncReq/ Acct/Rstrctn/RstrctnTp/Cd	Max4Text	DCU1024 DCU1215 DCU1216 DCU1217 <u>DCU1300</u>
ValidFrom Docu- ment/AcctExclMndtMntncReq/Acct/ Rstrctn/VldFr	ISODatetime	DCU1211 DCU1215 DCU1219 DCU1600 <u>DCU1300</u>
ValidUntil Document/AcctExclMndtMntncReq/ Acct/Rstrctn/VldUntil	ISODatetime	DCU1212 DCU1215 DCU1216 DCU1220 DCU1313 DCU1600 <u>DCU1300</u>

UDFS-Chapter 3.3.6.1.2 The T2S-specific schema, page 1272

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
FromDateTime Docu- ment/SctyCreReq/Scty/FinInstrm Attrbts/Rstrctn/FctvPrd/FrDtTm	ISODateTime	DSC1040 DSC1600 <u>DSC1301</u>
ToDateTime Docu- ment/SctyCreReq/Scty/FinInstrm Attrbts/Rstrctn/FctvPrd/ToDtTm	ISODateTime	DSC1040 <u>DSC1301</u>
Identification Docu- ment/SctyCreReq/Scty/FinInstrm Attrbts/Rstrctn/RstrctnTp/PrtryRst rctn/Id	Exact4AlphaNumericText [2037]	DSC1024 <u>DSC1301</u>

UDFS-Chapter 3.3.6.16.2 The T2S-specific schema, page 1330

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
ValidFrom Docu- ment/PtyModReq/Mod/ReqdMod/ SysRstrctn/VldFr	ISODateTime	IIMP104 DPU1208 DPU1600 <u>DPU1300</u>
ValidTo Docu- ment/PtyModReq/Mod/ReqdMod/ SysRstrctn/VldTo	ISODateTime	DPU1207 DPU1600 <u>DPU1300</u>
Type Docu- ment/PtyModReq/Mod/ReqdMod/ SysRstrctn/Tp	Exact4AlphaNumericText [2037]	DPU1024 IIMP104 <u>DPU1300</u>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, pages 1561-1629

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DAC1025	When performing a Securities Account Create request, In case of request for creation of Securities Account Restriction, the created restriction type must not overlap with any other Securities Account Restriction in input having the same [Restriction Type]	reda.018	reda.020		REJT	<u>Invalid Restriction Type Securities Account Restriction overlaps with existing instance</u>

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DAU1025	When performing a Securities Account Update request, In case of request for creation/update of Securities Account Restriction, the <u>new or updated restriction-type</u> must not overlap with any other Securities Account Restriction already defined or in input flow having the same [Restriction Type].	reda.023	reda.020		REJT	<u>Invalid restriction type Securities Account Restriction overlaps with existing instance</u>
DAU1305	When performing a Securities Account update request, the update and the delete request of a minor entity (such as Securities Account Restriction, Party Securities Account Relationship) must refer to an existing instance in T2S-; <u>if the instance is being updated, it must have a minor entity a Valid To equal to current business date or future, where applicable.</u>	reda.023	reda.020		REJT	Data to be updated not found
<u>DCC1300</u>	<u>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.</u>	<u>acmt.007</u>				<u>T2S Dedicated Cash Account Restriction overlaps with existing instance</u>
BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT



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- <u>with a non-past Valid To.</u>	acmt.015	acmt.011		Account is not restricted
<u>DCU1300</u>	<u>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 having the same Restriction Type on the same T2S Dedicated Cash Account.</u>	acmt.015			<u>T2S Dedicated Cash Account Restriction overlaps with existing instance</u>
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	<u>Invalid restriction type Party Restriction overlaps with existing instance</u>
DPU1005	When performing a Party Update request, the update request of a 'minor' entity (such as Party Name, Party code, Party Address, Market-Specific Attribute, Party Restriction, AutoCollateralisation Rule) must refer to an existing	reda.022	reda.016	REJT	Unknown minor entity

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
<u>DPU1300</u>	and active instance- <u>with a non-past Valid To, where applicable.</u> When performing a <u>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.</u>	<u>reda.022</u>				<u>Party Restriction overlaps with existing instance</u>
<u>DSC1301</u>	When performing a <u>Securities Create request, in case of request for creation of Securities Restriction, the created restriction type must not overlap with any other Securities Restriction in input having the same Restriction Type.</u>	<u>reda.006</u>				<u>Securities Restriction overlaps with existing instance</u>
DSU1042	When performing a <u>Securities update request, in case of request for deletion of Securities Restriction, it must refer to an existing instance of Securities Restriction in the System Entity of the Requestor with a non-past Valid To, with future Valid From or past Valid To.</u>	reda.007	reda.029		REJT	Invalid Securities Restriction

UHB-Chapter 2.5.1.6 Party – New/Edit Screen, pages 617-621

Type(*)	<p>Enter the restriction type applying to the party. Required format is: max. 35 characters (SWIFT-x) References for error messages [2234]:</p> <ul style="list-style-type: none"> <li>■ DPC1024</li> <li>■ DPC1025</li> <li>■ DPU1005</li> <li>■ DPU1024</li> <li>■ DPU1025</li> <li>■ <u>DPU1300</u></li> </ul> <p>You can add, edit or remove only 10 rows at a maximum. Duplicate Restriction –Valid From combinations are not allowed and you will be shown an error message to indicate ‘Duplicate key fields’. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered</li> </ul> <p>This field is also available as a show field for existing records.</p>
Valid from(*)	<p>Enter the date and time from which the restriction is valid or use the calendar icon. Required format is: YYYY-MM-DD hh:mm This date must be earlier than the “Valid To” date of the restriction. To set an immediate restriction, input the timestamp '1000-01-01-00.01' References for error messages [2234]:</p> <ul style="list-style-type: none"> <li>■ DPC1025</li> <li>■ DPC1208</li> <li>■ DPU1009</li> <li>■ DPU1025</li> <li>■ DPU1207</li> <li>■ DPU1208</li> <li>■ <u>DPU1300</u></li> <li>■ DPU1500</li> </ul> <p>You can add, edit or remove only 10 rows at a maximum. Duplicate Restriction –Valid From combinations are not allowed and you will be shown an error message to indicate ‘Duplicate key fields’. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered.</li> </ul> <p>This field is also available as a show field for existing records.</p>
Valid to(*)	<p>Enter the date and time until which the restriction is valid or use the calendar icon. Required format is: YYYY-MM-DD hh:mm</p>

This date must be later than the "Valid From" date of the restriction.

To instantly remove a restriction, input the timestamp '9999-12-31-23.59'

References for error messages [2234]:

- | DPC1025
- | DPC1207
- | DPU1005
- | DPU1207
- | DPU1300

You can add, edit or remove only 10 rows at a maximum.

This field is also available as a show field for existing records.

Submit

This function enables you to create or edit a party.

Next screen:

- | Party – details screen [609]

References for error messages [2234]:

- | DPC1001
- | DPC1002
- | DPC1005
- | DPC1013
- | DPC1021
- | DPC1024
- | DPC1025
- | DPC1180
- | DPC1205
- | DPC1206
- | DPC1207
- | DPC1208
- | DPC1252
- | DPC1254
- | DPC1256
- | DPC1257
- | DPC1300
- | DPC1301
- | DPC1302
- | DPC1303
- | DPC1304
- | DPC1305
- | DPC1306
- | DPU1001
- | DPU1003
- | DPU1005
- | DPU1006
- | DPU1009
- | DPU1010
- | DPU1013
- | DPU1021
- | DPU1024
- | DPU1025
- | DPU1030
- | DPU1180
- | DPU1205
- | DPU1206
- | DPU1207
- | DPU1208

- DPU1252
- DPU1254
- DPU1255
- DPU1256
- DPU1257
- DPU1258
- DPU1300
- DPU1303
- DPU1304
- DPU1305
- DPU1306
- DPU1308
- DPU1500
- DPU1501

UHB-Chapter 2.5.2.7 Security – New/Edit Screen, pages 661-665

Restriction Type	<p>Select the type of restriction applying to the security.</p> <p>References for error messages [2363]:</p> <ul style="list-style-type: none"> <li>■ DSC1024</li> <li>■ DSC1040</li> <li>■ <u>DSC1301</u></li> <li>■ DSU1024</li> <li>■ DSU1040</li> <li>■ DSU1041</li> <li>■ DSU1042</li> <li>■ DSU1300</li> </ul> <p>This field is also available as a show field for existing records.</p> <p>Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered</li> </ul>
Valid from	<p>Enter the date and time from which the security is restricted from settlement or use the calendar icon.</p> <p>Displayed format is: YYYY-MM-DD hh:mm</p> <p>References for error messages [2363]:</p> <ul style="list-style-type: none"> <li>■ DSC1040</li> <li>■ <u>DSC1301</u></li> <li>■ DSU1007</li> <li>■ DSU1009</li> <li>■ DSU1040</li> <li>■ DSU1042</li> <li>■ DSU1300</li> </ul> <p>This field is also available as a show field for existing records.</p> <p>Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> </ul>

	<ul style="list-style-type: none"> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered.</li> </ul>
Valid to	<p>Enter the date and time until which the security is restricted from settlement or use the calendar icon.          Displayed format is: YYYY-MM-DD hh:mm          References for error messages [2363]:</p> <ul style="list-style-type: none"> <li>■ DSC1040</li> <li>■ <u>DSC1301</u></li> <li>■ DSU1007</li> <li>■ DSU1040</li> <li>■ DSU1042</li> <li>■ DSU1300</li> </ul> <p>This field is also available as a show field for existing records.</p>
Submit	<p>This function enables you to create or edit a security.          Upon clicking on the submit button you will be asked to enter your PIN for digital signature purposes (NRO).          With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.          After a security creation request is completed a prompt is shown with the following request: 'Do you want to configure the issuer now?'          In case you click on the 'Yes' button you will be redirected to the new CSD link screen with the following prefilled items:</p> <ul style="list-style-type: none"> <li>■ ISIN field with Security-ISIN value;</li> <li>■ Link type field is with ISSUER value;</li> <li>■ Valid from with business date;</li> <li>■ Issuer investor parent BIC and issuer investor BIC with user - related parent BIC (if the creating user is a CSD user, otherwise the 'Issuer Investor' fields are empty).</li> </ul> <p>Next screens:</p> <ul style="list-style-type: none"> <li>■ Security CSD links – search/list screen [684] (if you confirm the 'CSD Link' confirmation prompt)</li> <li>■ Securities – search/list screen [651]</li> </ul> <p>References for error messages [2363]:</p> <ul style="list-style-type: none"> <li>■ DSC1001</li> <li>■ DSC1013</li> <li>■ DSC1021</li> <li>■ DSC1022</li> <li>■ DSC1024</li> <li>■ DSC1025</li> <li>■ DSC1026</li> <li>■ DSC1027</li> <li>■ DSC1028</li> <li>■ DSC1029</li> <li>■ DSC1032</li> <li>■ DSC1040</li> <li>■ DSC1252</li> <li>■ DSC1254</li> <li>■ DSC1256</li> </ul>

- | DSC1257
- | DSC1300
- | DSC1301
- | DSC1700
- | DSC1701
- | DSC1702
- | DSC1800
- | DSU1001

...

UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen, pages 833-836

Type(*)	<p>You can choose to either enter the restriction type or to select it from the suggested items in the drop-down menu.</p> <p>References for error messages:</p> <ul style="list-style-type: none"> <li>  DCC1024</li> <li>  <u>DCC1300</u></li> <li>  DCU1024</li> <li>  DCU1217</li> <li>  <u>DCU1300</u></li> </ul> <p>This field is also available as a show field for existing records.</p> <p>Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>  New entry in sub-table with a duplicate key</li> <li>  When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered</li> </ul>
Valid from(*)	<p>Enter the date and time from which the T2S dedicated cash account restriction is valid or use the calendar icon.</p> <p>Required format is: YYYY-MM-DD hh:mm</p> <p>References for error messages:</p> <ul style="list-style-type: none"> <li>  DCC1025</li> <li>  DCC1208</li> <li>  DCC1209</li> <li>  <u>DCC1300</u></li> <li>  DCU1211</li> <li>  DCU1214</li> <li>  DCU1215</li> <li>  DCU1216</li> <li>  DCU1219</li> <li>  <u>DCU1300</u></li> </ul> <p>This field is also available as a show field for existing records.</p> <p>Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>  New entry in sub-table with a duplicate key</li> <li>  When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered</li> </ul>

Valid to(\*)

Enter the date and time until which the T2S dedicated cash account restriction is valid or use the calendar icon.

Required format is: YYYY-MM-DD hh:mm

References for error messages:

! DCC1212

! DCC1300

! DCU1212

! DCU1220

! DCU1300

This field is also available as a show field for existing records.

Submit

This function enables you to create or edit a T2S dedicated cash account.

Next screen:

! T2S dedicated cash account - details screen [838]

! CMB – new screen [838]

After a DCA creation request is completed, if the DCA has an account type equal to 'T2S Central Bank Account', a prompt is shown with the following request: 'Dedicated Cash Account Sucesfully created.

Do you want to configure the Credit Memorandum Balance

now?' If you click on the 'Yes' button, you are redirected to the CMB - new screen with the following prefilled items:

- T2S Dedicated Cash Account Number associated to the item;

- Primary CMB set to TRUE;

- CMB BIC matching rule – wildcard pattern: BIC-8 of the new DCA – Party BIC;

- CMB BIC matching rule – inclusion mode: INCLUSIVE.

References for error messages [2486]:

! DCC1001

! DCC1024

! DCC1025

! DCC1100

! DCC1101

! DCC1103

! DCC1205

! DCC1206

! DCC1207

! DCC1208

! DCC1209

! DCC1210

! DCC1212

! DCC1300

! DCC1530

! DCC1531

! DCC1532

! DCC1555

! DCC1800

! DCU1001

! DCU1003

! DCU1024

! DCU1030



- █ DCU1101
- █ DCU1206
- █ DCU1207
- █ DCU1210
- █ DCU1211
- █ DCU1212
- █ DCU1213
- █ DCU1215
- █ DCU1216
- █ DCU1217
- █ DCU1218
- █ DCU1219
- █ DCU1220
- █ DCU1300
- █ DCU1313
- █ DCU1800

UHB-Chapter 6.4.2.78 External RTGS Account – New/Edit Screen, pages 2028 and 2032

DCC3300	<ul style="list-style-type: none"> <li>█ Restriction Type field</li> <li>█ Valid from field</li> <li>█ Valid to field</li> <li>█ Submit button</li> </ul>	<p><del>Invalid restriction Type</del>  <u>External RTGS Cash Account Restriction overlaps with existing instance</u></p>	<p>When performing an External RTGS Account Create request, in case of request for creation of an External RTGS Account Restriction, the created restriction type must not overlap with any other External RTGS Account Restriction in input having the same Restriction Type.</p>
DCU3217	<ul style="list-style-type: none"> <li>█ Restriction Type field</li> <li>█ Submit button</li> </ul>	<p>Account is not restricted</p>	<p>When performing an External RTGS Account update request, in case of request of update of External RTGS Account Restriction, it must refer to an existing External RTGS Account Restriction- <u>with a non-past Valid To.</u></p>
DCU3300	<ul style="list-style-type: none"> <li>█ Restriction Type field</li> <li>█ Valid from field</li> <li>█ Valid to field</li> <li>█ Submit button</li> </ul>	<p><del>Invalid restriction Type</del>  <u>External RTGS Cash Account Restriction overlaps with existing instance</u></p>	<p>When performing a Credit Memorandum Balance restore request, the NCB T2S Dedicated Cash Account identifier to be restored must refer to an existing and active instance in T2S belonging to the responsible NCB.</p>

When performing an External RTGS Account update request, in case of request for creation/update of an External RTGS Account Restriction, the new or updated restriction must not overlap with any other External RTGS Account Restriction having the same [Restriction Type].

UHB-Chapter 6.4.2.132 Party – New/Edit Screen, pages 2196-2206

DPC1025	<ul style="list-style-type: none"> <li>  Type field</li> <li>  Submit button</li> </ul>	<p><del>Invalid restriction Type</del>  <u>Party Restriction overlaps with existing instance</u></p>	<p>When performing a party create request, in case of a request for the creation of a party restriction, the created restriction type must not overlap with any other party restriction in input having the same restriction type.</p>
DPU1005	<ul style="list-style-type: none"> <li>  BIC field</li> <li>  Street field</li> <li>  House Number field</li> <li>  Postal Code field</li> <li>  City field</li> <li>  State or Province Field</li> <li>  Country Code field</li> <li>  Address Value field</li> <li>  Maximum Credit Percentage field</li> <li>  Use of Maximum Credit Percentage field</li> <li>  Collateralisation Procedure field</li> <li>  Attribute Value field</li> <li>  Type field</li> <li>  Submit button</li> </ul>	<p>Unknown party</p>	<p>When performing a party update request, the update request of a 'minor' entity (such as party name, party code, party technical address, party address) must refer to an existing and active instance of <del>the party, with a non-past Valid To, where applicable.</del></p>
<u>DPU1300</u>	<ul style="list-style-type: none"> <li>  <u>Type field</u></li> <li>  <u>Valid from field</u></li> <li>  <u>Valid to field</u></li> <li>  <u>Submit button</u></li> </ul>	<p><u>Party Restriction overlaps with existing instance</u></p>	<p><u>When performing a Party Update request, in case of request for creation/update of Party Restriction, the new or updated restriction must not</u></p>

overlap with any other Party Restriction having the same Restriction Type on the same Party.

UHB-Chapter 6.4.2.155 Securities Account – New/Edit Screen, pages 2282-2294

DAC1025	<ul style="list-style-type: none"> <li>┃ Restriction Type field</li> <li>┃ Restriction Valid to field</li> <li>┃ Restriction Valid from field</li> <li>┃ Submit button</li> </ul>	<p><del>Invalid Restriction Type</del>  <u>Securities Account Restriction overlaps with existing instance</u></p>	<p>When performing a Securities Account Create request, In case of request for creation of Securities Account Restriction, the created restriction type must not overlap with any other Securities Account Restriction in input having the same [Restriction Type].</p>
DAU1025	<ul style="list-style-type: none"> <li>┃ Restriction Type field</li> <li>┃ Restriction Valid from field</li> <li>┃ Restriction Valid to field</li> </ul>	<p><del>Invalid restriction Type</del>  <u>Securities Account Restriction overlaps with existing instance</u></p>	<p>When performing a Securities Account Update request, In case of request for creation/update of Securities Account Restriction, the <u>new or updated</u> restriction type must not overlap with any other Securities Account Restriction already defined or in input flow having the same [Restriction Type].</p>
DAU1209	<ul style="list-style-type: none"> <li>┃ Closing Date field</li> <li>┃ Restriction Valid from field</li> <li>┃ Restriction Valid to field</li> <li>┃ Submit button</li> </ul>	<p>Invalid 'Valid from' / 'Valid to'</p>	<p>When performing a Securities Account update request, the Valid To specified in the Securities Account Restriction must be greater than the current timestamp, greater than the relevant Valid From, <del>equal to</del> 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.</p>

DAU1305	<ul style="list-style-type: none"> <li>┆ Parent BIC field</li> <li>┆ Restriction Type field</li> <li>┆ Submit button</li> <li>┆ Attribute Name field</li> </ul>	Data to be updated not found	When performing a Securities Account update request, the update and the delete request of a minor entity (such as Securities Account Restriction, Party Securities Account Relationship) must refer to an existing instance in T2S; <u>if the instance is being updated, it must have a minor entity with a non-past Valid To, where applicable.</u>
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UHB-Chapter 6.4.2.167 Security – New/Edit Screen, pages 2322 and 2327

DSC1301	<ul style="list-style-type: none"> <li>┆ <u>Restriction Type field</u></li> <li>┆ <u>Valid from field</u></li> <li>┆ <u>Valid to field</u></li> <li>┆ <u>Submit button</u></li> </ul>	<u>Securities Restriction overlaps with existing instance</u>	<u>When performing a Securities Create request, in case of request for creation of Securities Restriction, the created restriction type must not overlap with any other Securities Restriction in input having the same Restriction Type.</u>
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DSU1042	<ul style="list-style-type: none"> <li>┆ Restriction Type field</li> <li>┆ Restriction Valid From field</li> <li>┆ Restriction Valid To field</li> <li>┆ Submit button</li> </ul>	Invalid Securities Restriction	When performing a Securities update request, in case of request for deletion of Securities Restriction, it must refer to an existing instance of Securities Restriction in the System Entity of the Requestor <del>with future Valid From or past Valid To.</del> <u>with a non-past Valid To.</u>
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UHB-Chapter 6.4.2.191 T2S Dedicated Cash Account – New/Edit Screen, pages 2439-2446

DCC1300	<ul style="list-style-type: none"> <li>┆ <u>Type field</u></li> <li>┆ <u>Valid from field</u></li> <li>┆ <u>Valid to field</u></li> <li>┆ <u>Submit button</u></li> </ul>	<u>T2S Dedicated Cash Account Restriction overlaps with existing instance</u>	<u>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</u>
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DCU1217	<ul style="list-style-type: none"> <li>! Restriction field</li> <li>! Submit button</li> </ul>	Account is not rest Invalid Currency Codericted	<p><u>input having the same Restriction Type.</u></p> <p>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- <u>with a non-past Valid To.</u></p>
<u>DCU1300</u>	<ul style="list-style-type: none"> <li><u>! Type field</u></li> <li><u>! Valid from field</u></li> <li><u>! Valid to field</u></li> <li><u>! Submit button</u></li> </ul>	<u>T2S Dedicated Cash Account Restriction overlaps with existing instance</u>	<p><u>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 having the same Restriction Type on the same T2S Dedicated Cash Account.</u></p>

**4 EUROSYSTEM UPDATE [PBI-154574]: pages 1093-1094 (UDFS-Chapter 3.3.3.11.2 The T2S-specific schema), page 1700 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes); Inclusion of new Business Rule**

A new business rule needs to be implemented that makes it explicit to the user that submitting a camt.024 for the creation of a Liquidity Transfer Order without specifying the 'ValidityPeriod / FromDate' would lead to a rejection. Via additional technical validation this business rule should ensure that in case of a LTO CREATE the fields 'camt.024.001.04/NewStandingOrderValueSet/ValidityPeriod/FromDate' or 'camt.024.001.04/NewStandingOrderValueSet/ValidityPeriod/FromToDate/FromDate' are filled. In case of an UPDATE these fields do not need to be filled. The addition of Business rules will be reflected on MyStandards as well.

UDFS-Chapter 3.3.3.11.2 The T2S-specific schema, pages 1093-1094

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Proprietary Document/ModfyStgOrdr/NewStgOrdrValSet/ExctnTp/Evt/Prtry	EventTypeCode_T2S_2	DCU4090 DCC4081 DCC4200 <u>DCU4200</u> <u>IIMP138</u>

FromDate ISODate DCC4120  
 Document/ModifyStgOrder/NewStgOrder/ValSet/ValidityPrd/FromDate DCU4140  
 DCU4141  
 DCU4130  
 DCC4200  
 DCU4200  
IIMP138

FromDate ISODate DCC4120  
 Document/ModifyStgOrder/NewStgOrder/ValSet/ValidityPrd/FromDateToDt/FromDate DCU4140  
 DCU4141  
 DCU4130  
 DCC4200  
 DCU4200  
IIMP138

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1700

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
<u>IIMP138</u>	<u>When performing a Standing and Predefined Liquidity Transfer Order Create request, a From Date has to be defined.</u>	<u>camt.024</u>	<u>camt.025</u>		<u>REJT</u>	<u>From Date not specified for create request.</u>

**5 EUROSYSYSTEM UPDATE [PBI-157780]: pages 1093-1094 (UDFS-Chapter 3.3.3.11.2 The T2S-specific schema), page 1593 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes); Inclusion of Business Rule**

Business Rule DCU4092 'Amount must be set to zero if All Cash/Dedicated Amount is TRUE' is currently not mapped to camt.024 and accordingly not included in the UDFS. This leads to the problem that if this validation is performed negative and the Business Rule is not communicated to the customer within camt.025. Therefore the Business Rule needs to be mapped to camt.024.

UDFS-Chapter 3.3.3.11.2 The T2S-specific schema, pages 1093-1094

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AmountWithCurrency Document/ModifyStgOrder/NewStgOrder/ValSet/Amt/AmtWthCcy	RestrictedFINActiveCurrencyAndAmount	DCC4091 DCC4092 DCU4091 <u>DCU4092</u>
ZeroSweepIndicator Document/ModifyStgOrder/NewStgOrder/ValSet/ZeroSweepInd	TrueFalseIndicator	DCC4091 DCC4092 DCU4091 <u>DCU4092</u>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1593

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DCU4092	When performing a Standing and Predefined Liquidity Transfer Order update 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

**6 EUROSYSTEM UPDATE [PBI-157356]: pages 1097 (UDFS-Chapter 3.3.3.12.3 The message in business context); Update of camt.025 message**

In order to have a consistent behaviour of how the field <OrgnMsgld><Msgld> is populated the camt.025 message should always contain the BizMsgldr stemming from the BAH. As in general the BizMsgldr of the BAH is the only one that is obtained in every case and so for reasons of consistency this one should generally be used. Furthermore the BAH BizMsgldr is the only reference who will be checked in case of duplicate control.

T2S-Use of ReceiptDetails/OriginalMessageIdentification/MessageIdentification for camt.025 has to be updated.

Reference given by the original message: ~~Msgld~~ BizMsgldr stemming from the BAH of the underlying Liquidity Credit Transfer, ~~Msgld of the underlying~~ Modify Standing order message, Liquidity Debit Transfer, Modify Limit or Delete Limit In case of a RTGS answer: the original InstrId of the LiquidityCreditTransfer is expected by T2S.

UDFS-Chapter 3.3.3.12.3 The message in business context, pages 1097

Message usage: Rejection

Message Item	Data Type/ Code	Utilisation
Identification Document/Rct/MsgHdr/ReqTp/Prtry/Id	RequestTypeGenericIdentification1Code_T2S_1 [□□ 2046]	VSTS: Receipt conveys a validation status (not present in case of provided static data statuses)
MessageIdentification Document/Rct/RctDtls/OrgnMsgld/Msgld	RestrictedFINXMax16Text	<del>Msgld</del> BizMsgldr stemming from the BAH of the underlying LiquidityCreditTransfer
StatusCode Document/Rct/RctDtls/ReqHdlg/StCd	Max4AlphaNumericText	Error code based on the Business Rule list
Description Document/Rct/RctDtls/ReqHdlg/Dsc	RestrictedFINXMax140Text	Error description based on the Business Rule list

**7 EUROSYSTEM UPDATE [PBI-156043]: pages 1192-1193 (UDFS-Chapter 3.3.3.30.2 The T2S-specific schema); Update of camt.076**

When using the Billing Query via A2A, the request message (camt.076) allows the client to specify multiple iterations of Search Criteria. However, if too many iterations are specified, the resulting SQL becomes too large to execute and gives a technical error. That is why a change of the message definition in the UDFS (via MyStandards) is necessary to limit the Search Criteria to a maximum number of allowed iterations. This number should be large enough to accommodate meaningful queries for the client, but small enough to prevent the SQL technical error.  
Proposal for MyStandards: Update of Multiplicity for Search Criteria to [1..30]

UDFS-Chapter 3.3.3.30.2 The T2S-specific schema, pages 1192-1193

Outline of the schema

The *BillingReportRequestV01* message is composed of the following building blocks:

**MessageHeader**

This building block is mandatory. It is used to identify the message and to further specify which kind of billing data is requested.

**SearchCriteria**

This building block is mandatory. It contains the Search Criteria used to define the criteria to extract the 1 billing data.

The maximum number of SearchCriteria blocks allowed is 30.



8 EUROSYSTEM UPDATE [PBI-153592]: page 1287 (UDFS-Chapter 3.3.6.5.2 The T2S-specific schema), page 1934 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 643-645 (UHB-Chapter 2.5.2.5 Securities – Search/List Screen), page 2277 (UHB-Chapter 6.4.2.153 Securities – Search/List Screen); Deletion of Business Rule

It should be possible for users to search for securities with maturity date older than 3 month. Therefore the Business Rule QMPC020 needs to be deleted.

UDFS-Chapter 3.3.6.5.2 The T2S-specific schema, page 1287

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
MaturityDate		IIMP046
Document/SctyQry/SchCrit/MtrtyDt		IIMP043
		IIMP047
		QMPC019
		<del>QMPC020</del>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1934

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
QMPC020	The requested Maturity Date From must not be older than three calendar months.	reda.010	reda.012		Q019	The requested Maturity Date From must not be older than three calendar months.

UHB-Chapter 2.5.2.5 Securities – Search/List Screen, pages 643-645

Maturity Date - from	Enter the lower bound of the maturity date of the security or use the calendar icon. Required format is: YYYY-MM-DD The lower bound of the maturity date must be earlier than or equal to the upper bound. Reference for error message [2315]: <ul style="list-style-type: none"> <li>■ DSD1003</li> <li>■ QMPC019</li> <li><del>■ QMPC020</del></li> </ul>
Search	This function enables you to start a search according to the criteria entered. The results are displayed in a list on the same screen. If the search retrieves a single record, the details screen is displayed directly. Next screens: <ul style="list-style-type: none"> <li>■ Securities - search/list screen</li> </ul> Reference for error message [2315]: <ul style="list-style-type: none"> <li>■ QMPC018</li> <li>■ QMPC019</li> <li><del>■ QMPC020</del></li> <li>■ QMPC082</li> </ul>

UHB-Chapter 6.4.2.153 Securities – Search/List Screen (References for Error Messages), page 2277

QMPC020	<del>           ↓ Maturity Date            from field            ↓ Search button         </del>	<del>           The requested            Maturity Date From            must not be older            than three calendar            months.         </del>	<del>           The requested            Maturity Date From            must not be older            than three calendar            months.         </del>
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**9 EUROSYSTEM UPDATE [PBI-157160]: page 1441 (UDFS-Chapter 3.3.7.17.1 Overview and scope of the message), pages 1446-1448 (UDFS-Chapter 3.3.7.17.3 The message in business context), page 1451 (UDFS-Chapter 3.3.7.19.1 Overview and scope of the message), pages 1455-1457 (UDFS-Chapter 3.3.7.19.3 The message in business context); Update of semt.031 and semt.033**

The processing in T2S for the messages semt.033 and semt.031 needs to be changed, so that they are produced at Party level and not per Securities Account. This means that one message will be produced for the reporting Party which will contain every cancellation/modification under the Party's scope (ie: all SACs for all entities, for a system-entity-wide configuration). Where there are no cancellations / modifications to be reported, a single message will be produced for the Party, with no data content, clearly indicating that there is 'No data to report' for any SAC under the scope.

UDFS-Chapter 3.3.7.17.1 Overview and scope of the message, page 1441

This chapter illustrates the *SecuritiesSettlementConditionsModificationRequestReportV01* message. The *SecuritiesSettlementConditionsModificationRequestReportV01* message is sent by T2S to a CSD or any T2S party (T2S Actor). This message is used to provide information on Amendment Instructions for Settlement Instructions and Settlement Restrictions on Securities Positions. Where used in response to a semt.030 request, the content will cover the requested scope. Where used in response to a configured report, the content will cover all Securities Accounts under the Reporting Party's scope.

UDFS-Chapter 3.3.7.17.3 The message in business context, pages 1446-1448

Message usage example: semt.031.001.01\_T2S\_StatementExecuted\_Example.xml

In this example T2S sends a Statement of executed amendment instructions for all the Intra-Position Movements and Settlement Instructions executed on the 3rd of February 2015 within the securities accounts '100000123' and '100000124'.

As this report is generated at party level, it also indicates that the securities accounts '100000123' and '100000124' are the only SACs in the Party scope which has amendments to be reported.

Message usage example: semt.031.001.01\_T2S\_StatementPending\_Example.xml

In this example T2S sends a Statement of pending amendment instructions for all the Intra-Position Movements and Settlement Instructions that still have an accepted status at the generation of the report (the 3<sup>rd</sup> of February 2015 at 06:03:24) within the securities accounts '100000123' and '100000124'.

As this report is generated at party level, it also indicates that the securities accounts '100000123' and '100000124' are the only SACs in the Party scope which has amendments to be reported.

The file contains a message with the sample data.

UDFS-Chapter 3.3.7.19.1 Overview and scope of the message, page 1451

The *SecuritiesTransactionCancellationRequestReportV01* message is sent by T2S to a CSD or any party T2S party (T2S Actor). This message is used to provide information on Cancellation Instruction(s) for Settlement Instructions and Settlement Restrictions on Securities Position. Where used in response to a semt.032 request, the content will cover the requested scope. Where used in response to a configured report, the content will cover all Securities Accounts under the Reporting Party's scope.

UDFS-Chapter 3.3.7.19.3 The message in business context, pages 1455-1457

Message usage example: semt.033.001.01\_T2S\_ReportExecuted\_Example.xml

In this example T2S sends a Statement of executed cancellation instructions for all the Intra-Position Movements and Settlement Instructions that were cancelled on the 3rd of February 2015 within the securities accounts '1000000123' and '1000000124'.

As this report is generated at party level, it also indicates that the securities accounts '1000000123' and '1000000124' are the only SACs in the Party scope which has cancellations to be reported.

Message usage example: semt.033.001.01\_T2S\_ReportPending\_Example.xml

In this example T2S sends a Statement of pending cancellation instructions for all the Intra-Position Movements and Settlement Instructions that still have an accepted status or a pending status at the generation of the report (the 3rd of February 2015 at 06:05:24) within the securities accounts '1000000123' and '1000000124'.

As this report is generated at party level, it also indicates that the securities accounts '1000000123' and '1000000124' are the only SACs in the Party scope which has cancellations to be reported.

**10 EUROSYSTEM UPDATE [PBI-158158]: page 1461 (UDFS-Chapter 3.3.8.1.2 The T2S-specific schema), pages 1462-1470 (UDFS-Chapter 3.3.8.4.2 The T2S-specific schema), pages 1678-1700 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 218-222 (UHB-Chapter 2.2.2.19 Settlement Instruction – New/Screen); Inclusion of Business Rules**

There is no check at schema level that avoids to inform a settlement party without also informing the previous party in the settlement chain. However, from a T2S point of view, this does not make sense and leads to inconsistent data related to the settlement parties received by the backend modules and as a consequence this information is not stored in the database. Subsequently, the settlement parties block in the relevant sese.027 outgoing message does not provide any information. Therefore new business validations at INTF level should be implemented to ensure that the user can enter a settlement party only if the previous party of the settlement chain has also been informed in the sese.020 message. Furthermore, the new business rule is also needed for sese.023 in order to ensure that the Receiving/Delivering Depository is informed in case the Receiving/Delivering Party1 has been informed. Lastly, two new cross field validations should be included in the 'Settlement Instruction - New Screen' to ensure that in case the CSD Participant is filled in, the relevant Depository becomes mandatory. The Business Rules should be included in the related fields of sese.020.

UDFS-Chapter 3.3.8.1.2 The T2S-specific schema, page 1461

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
<u>Depository Document/SctiesTxCxlReq/DlvrgSttl mPties/Dpstry</u>	<u>PartyIdentification53</u>	<u>IIMP139</u>
<u>Party1 Document/SctiesTxCxlReq/DlvrgSttl mPties/Pty1</u>	<u>PartyIdentificationAndAccount75_T2S_01</u>	<u>IIMP139 IIMP084</u>
<u>Party2 Document/SctiesTxCxlReq/DlvrgSttl mPties/Pty2</u>	<u>PartyIdentificationAndAccount75</u>	<u>IIMP084 IIMP094</u>
<u>Party3 Document/SctiesTxCxlReq/DlvrgSttl mPties/Pty3</u>	<u>PartyIdentificationAndAccount75</u>	<u>IIMP094 IIMP095</u>
<u>Party4 Document/SctiesTxCxlReq/DlvrgSttl</u>	<u>PartyIdentificationAndAccount75</u>	<u>IIMP095 IIMP096</u>

mPties/Pty4

Party5  
Document/SciesTxCxlReq/DlvrgSttl  
mPties/Pty5      PartyIdentificationAndAccount75      IIMP096

Depository  
Document/SciesTxCxlReq/RcvgSttl  
mPties/Dpstry      PartyIdentification53      IIMP139

Party1  
Document/SciesTxCxlReq/RcvgSttl  
mPties/Pty1      PartyIdentificationAndAccount75\_T2S\_01      IIMP139  
IIMP084

Party2  
Document/SciesTxCxlReq/RcvgSttl  
mPties/Pty2      PartyIdentificationAndAccount75      IIMP084  
IIMP094

Party3  
Document/SciesTxCxlReq/RcvgSttl  
mPties/Pty3      PartyIdentificationAndAccount75      IIMP094  
IIMP095

Party4  
Document/SciesTxCxlReq/RcvgSttl  
mPties/Pty4      PartyIdentificationAndAccount75      IIMP095  
IIMP096

Party5  
Document/SciesTxCxlReq/RcvgSttl  
mPties/Pty5      PartyIdentificationAndAccount75      IIMP096

UDFS-Chapter 3.3.8.4.2 The T2S-specific schema, pages 1468-1470

<b>MESSAGE ITEM</b>	<b>DATA TYPE/ CODE</b>	<b>BUSINESS RULES</b>
<u>Depository</u> <u>Document/SciesSttlmTxInstr/DlvrgSttl</u> <u>ImPties/Dpstry</u>	<u>PartyIdentification52_T2S_01</u>	<u>IIMP081</u> <u>IIMP139</u>
<u>Party1</u> <u>Document/SciesSttlmTxInstr/DlvrgSttl</u> <u>ImPties/Pty1</u>	<u>PartyIdentificationAndAccount63_T2</u> <u>S_01</u>	<u>IIMP081</u> <u>IIMP084</u> <u>IIMP139</u>
<u>Depository</u> <u>Document/SciesSttlmTxInstr/RcvgSttl</u> <u>ImPties/Dpstry</u>	<u>PartyIdentification52_T2S_01</u>	<u>IIMP082]</u> <u>IIMP139</u>
<u>Party1</u> <u>Document/SciesSttlmTxInstr/RcvgSttl</u> <u>ImPties/Pty1</u>	<u>PartyIdentificationAndAccount63_T2</u> <u>S_01</u>	<u>IIMP082</u> <u>IIMP084</u> <u>IIMP139</u>

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, pages 1678-1700

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
<u>IIMP084</u>	If Party2 is present, then Party1 must be present.	<u>sese.020</u>	<u>sese.027</u>	<Rjctd>	<u>OTHR</u>	If Party2 is present, then Party1 must be present.
<u>IIMP094</u>	If Party3 is present, then Party2 must be present.	<u>sese.020</u>	<u>sese.027</u>	<Rjctd>	<u>OTHR</u>	If Party3 is present, then Party2 must be present.
<u>IIMP095</u>	If Party4 is present, then Party3 must be present.	<u>sese.020</u>	<u>sese.027</u>	<Rjctd>	<u>OTHR</u>	If Party4 is present, then Party3 must be present.
<u>IIMP096</u>	If Party5 is present, then Party4 must be present.	<u>sese.020</u>	<u>sese.027</u>	<Rjctd>	<u>OTHR</u>	If Party5 is present, then Party4 must be present.
<u>IIMP139</u>	If Party1 is present, then Depository must be present.	<u>sese.020</u>	<u>sese.027</u>	<Rjctd>	<u>OTHR</u>	If Party1 is present, then Depository must be present.
<u>IIMP139</u>	If Party1 is present, then Depository must be present.	<u>sese.023</u>	<u>sese.024</u>	<Rjctd>	<u>DEPT</u>	If Party1 is present, then Depository must be present.

UHB-Chapter 2.2.2.19 Settlement Instruction – New/Screen, pages 218-222

Party BIC

Enter the BIC of the receiving CSD participant.  
Required format is: max. 11 characters (SWIFT-x)  
References for error messages [2392]:

- MVCV248
- MVCV249
- MVCV250
- MVCV251
- MVCV252
- MVCV253
- MVCV282
- MVCV283
- MVCV122

In case the 'Securities Movement Type Code' is set to 'DELI', the field 'Receiving CSD participant BIC' becomes mandatory.

If the Securities Movement Type Code is set to RECE, and both the 'Account Owner BIC' field and

the 'Receiving CSD Participant – BIC' field are filled in, they must be the same.

If the 'Receiving CSD Participant BIC' field is present, the 'Receiving Depository BIC' field must be present.

Party BIC

Enter the BIC of the delivering CSD participant.  
Required format is: max. 11 characters (SWIFT-x)  
Reference for error message [2392]:

- ! MVCV244
- ! MVCV120
- ! MVCV121
- ! MVCV237
- ! MVCV238
- ! MVCV239
- ! MVCV241
- ! MVCV242
- ! MVCV243
- ! MVCV280
- ! MVCV283

In case the 'Securities Movement Type Code' is set to 'RECE', the field 'delivering CSD participant BIC' becomes mandatory.

If the 'Securities Movement Type Code' is set to 'DELI' and both the 'Account Owner BIC' field and the 'Delivering CSD Participant - BIC' field are filled in, they must be the same.

If the 'Delivering CSD Participant BIC' field is present, the 'Delivering Depository BIC' field must be present.

DMT File format specification:

Chapter 3.1.3.1 Free of Payment Settlement Instruction

The new Interface business rules for the sese.023 have also be replicated by the DMT.

17	Q	Receiving Depository BIC	VARCHAR (11)		Must occur when Securities Movement Type Code is 'DELI'.  <a href="#">Must occur when T2S Receiving Party BIC is included</a>	0..1
20	T	Delivering Depository BIC	VARCHAR (11)		Must occur when Securities Movement Type Code is 'RECE'.  <a href="#">Must occur when T2S Delivering Party BIC is included</a>	0..1

Chapter 3.1.3.3 Pending Instruction

The new Interface business rules for the sese.023 have also be replicated by the DMT.

17	Q	Receiving Depository BIC	VARCHAR (11)		Must occur when Securities Movement Type Code is 'DELI'.	0..1
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					<a href="#">Must occur when T2S Receiving Party BIC is included</a>	
20	T	Delivering Depository BIC	VARCHAR (11)		Must occur when Securities Movement Type Code is 'RECE'.  <a href="#">Must occur when T2S Delivering Party BIC is included</a>	0..1

**11 EUROSYSTEM UPDATE: page 1601 (UDFS-Chapter 4.1 Index of Business Rules and Error Codes), pages 2019-2020 (UHB-Chapter 6.4.2.73 Eligible Counterpart CSD – New/Edit Screen); Correction of Business Rule Description**

The Business Rules DPC2200 and DPU2200 included according to CR 487 need to be corrected by updating the Business Rule Descriptions.

UDFS-Chapter 4.1 Index of Business Rules and Error Codes, page 1601

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
DPC2200	When performing an Eligible Counterpart CSD create request, no other Eligible Counterpart CSD having the same Investor CSD, Eligible Counterpart CSD, Eligibility Type and Issuer CSD or Country or Security must exist in <del>the same</del> <u>an overlapping</u> validity period.	reda.026	reda.044		REJT	Invalid Eligible Counterpart CSD

UHB-Chapter 6.4.2.73 Eligible Counterpart CSD – New/Edit Screen, pages 2019-2020

DPC2200	<ul style="list-style-type: none"> <li>! Valid from field</li> <li>! Valid to field</li> <li>! Investor Parent BIC field</li> <li>! Investor BIC field</li> <li>! Eligible Counterpart CSD Parent BIC field</li> <li>! Eligible Counterpart</li> </ul>	Invalid Eligible Counterpart CSD	When performing an Eligible Counterpart CSD create request, no other Eligible Counterpart CSD having the same Investor CSD, Eligible Counterpart CSD, Eligibility Type and Issuer CSD or Country or Security must exist in <del>the</del>
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	CSD BIC field   Eligibility Type field   ISIN field   Country Code field   Issuer Parent BIC field   Issuer BIC field   Submit button		same an overlapping validity period.
DPU2200	Valid from field   Valid to field   Investor Parent BIC field   Investor BIC field   Eligible Counterpart CSD Parent BIC field   Eligible Counterpart CSD BIC field   Eligibility Type field   ISIN field   Country Code field   Issuer Parent BIC field   Issuer BIC field   Submit button	Invalid Eligible Counterpart CSD	When performing an Eligible Counterpart CSD Update request, no other Eligible Counterpart CSD having the same Investor CSD, Eligible Counterpart CSD, Eligibility Type and Issuer CSD or Country or Security must exist in <del>the</del> <u>same an overlapping</u> validity period.

**12 EUROSYSTEM UPDATE [PBI-153044]: page 53 (UHB-Chapter 1.2.2.3 Screen Types); Handling of search results on Search/List Screens in case only one record is displayed**

In case the search result on a Search/List Screen contains only 1 row the user is automatically directed to the related Details Screen. If the user has not the sufficient privilege to access the Details Screen he gets an error message and could not see the result of his search. Therefore an exception is needed to remain on the List Screen in case the user has not sufficient privileges to access the Details Screen. The UHB needs to be clarified regarding this point.

UHB-Chapter 1.2.2.3 Screen Types, page 53

**Search/List Screen**

Generally, you can access all *search/list* screens on menu level three, except the *itemised billing data – search/list* screen. You can find all possible ways of accessing the screen directly in the respective screen description within the screen reference part [74].

The *search/list* screen allows you to query the T2S database using a predefined set of search criteria. After executing a search, a list of data records matching your search criteria is displayed in a table. To select an entry from a list displayed on a *search/list* or *list* screen, click on the desired entry. The background colour of the table line changes to indicate the selected entry. If the search retrieves only one record, the *details* screen is displayed directly, if available you are authorised to access the details screen, else the record is displayed in the table in the *list* screen. You can browse through the list using the table buttons [60].

Furthermore, it is possible to arrange your search results in ascending or descending order by the columns shown. This does not trigger a refreshed query.



13 EUROSYSTEM UPDATE [PBI-151960]: page 61 (UHB-Chapter 1.2.2.5 Common Buttons and Icons), page 554 (UHB-Chapter 2.4.2.7 Inbound Message – Details Screen), page 571 (2.4.2.11 Outbound Message – Details Screen); Clarification regarding the export functionality in the UHB

In case a T2S Actor exports an xml file via the T2S GUI, root elements have to be present at the beginning and at the end of the exported document of the appropriate inbound/outbound messages. Therefore a clarification in the UHB is needed to explain that there are additional information about 'Time', 'User' and 'T2S Screen of export' at the start of the export available. These additional information are for documentation purpose and available on all exports.

UHB-Chapter 1.2.2.5 Common Buttons and Icons, page 61

Export icon ... exports the data of the executed query from the current screen into a csv-file.  
 If exporting a list, the related search criteria are exported as well whereas detailed data are only exported, if the respective *list* and the *details* screen are covered by the same query. Otherwise just the list entry will be exported.  
 The *export* icon is common to all T2S screens except for the *welcome* and the *new* screens.  
In addition to the exported data from the screen the following information is exported at the start of the file: name of the exported screen (including menu path), current date, name of the user who triggered the exporting, classification label 'RESTRICTED', defined search criteria (query parameters, if applicable), 'CHANGED DATA' when exporting an edit screen which contains amended data that has not been submitted yet.

UHB-Chapter 2.4.2.7 Inbound Message – Details Screen, page 554

#### Message Information

Message Information Shows the detailed information of the U2A or A2A request.  
 The content of A2A message/U2A request is only displayed in case of small A2A messages/U2A requests. Bigger A2A messages/U2A requests can be displayed via the separate message export icon.  
Pressing this icon exports the message based on the xml document. In addition root elements are present at the beginning and the end of the exported document.  
On top of the export additional information about 'Time', 'User' and 'T2S Screen of export' is available for documentation purpose.

UHB-Chapter 2.4.2.11 Outbound Message – Details Screen, page 571

#### Message Information

Message Information Shows detailed information of the U2A or A2A request.  
 The content of A2A message/U2A request is only displayed in case of small A2A messages/U2A requests. Bigger A2A

messages/U2A requests can be displayed via the separate message export icon. Pressing this icon exports the message based on the xml document. In addition root elements are present at the beginning and the end of the exported document. On top of the export additional information about 'Time', 'User' and 'T2S Screen of export' is available for documentation purpose.

**14 EUROSYSTEM UPDATE [PBI-154834]: page 103 (UHB-Chapter 2.2.2.4 Amendment Securities Instruction – New Screen), page 117 (UHB-Chapter 2.2.2.6 Cancellation Securities Instruction – New Screen), page 126 (UHB-Chapter 2.2.2.10 Hold/Release Instruction – New Screen); Update of the Counterparty Settlement Instruction checkbox**

The current behaviour of the Amendment Securities Instruction-New Screen, the Hold/Release Instruction – New Screen and the Cancellation Securities Instruction - New Screen is not correct, as it allows the User to select the counterparty Settlement instruction (i.e. both legs of an Already Matched Settlement Instruction at the same time) when the T2S Actor Reference of the underlying Settlement instruction is empty (i.e. all three references which identify the two legs are empty: Securities Account Owner Reference, Securities Account Servicer Reference and Third Party Reference).  
In order to avoid this situation, whenever the T2S Actor Reference of the underlying settlement instruction is empty (i.e. the relevant instruction has been internally generated and therefore it only has a T2S reference), the relevant Counterparty Instruction checkbox will be disabled.

UHB-Chapter 2.2.2.4 Amendment Securities Instruction – New Screen, page 103

Amendment Counterparty Instruction

Select this checkbox to amend both legs of the referenced settlement instruction.

References for error messages: [1947]

■ MVCP108

■ MVCP109

This field is only available if the referenced instruction is a settlement instruction.

If the referenced settlement instruction is not an already matched instruction or the actor reference is empty the field is greyed out.

UHB-Chapter 2.2.2.6 Cancellation Securities Instruction – New Screen, page 117

Already Matched Cancellation

Select the already matched cancellation value to cancel both legs of the settlement instruction.

~~If the referenced instruction is a settlement instruction, this field is only available.~~

This field is only available if the referenced instruction is a settlement instruction.

If the referenced settlement instruction is not an already matched instruction or the actor reference is empty, ~~this the~~ field is greyed out.

References for error messages [1980]:

■ MVCP104

■ MVCP105

UHB-Chapter 2.2.2.10 Hold/Release Instruction – New Screen, page 126

Hold/Release Counterparty Instruction

Select if you want to hold/release both legs of the settlement instruction.

References for error messages [2097]:

- MVCP106
- MVCP107
- MVCP111
- MVCP112
- MVCP113
- MVCP114
- MVCP115
- MVCP116
- MVCP117
- MVCP118

If the referenced settlement instruction is not an already matched instruction or the actor reference is empty the field is greyed out.

**15 EUROSYSTEM UPDATE: pages 151-159 (UHB-Chapter 2.2.2.13 Intra-Position Movement – New Screen), pages 207-248 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen), page 2126 (UHB-Chapter 6.4.2.103 Intra-Position Movement – New Screen), page 2384 (UHB-Chapter 6.4.2.174 Settlement Instruction – New Screen); Inclusion of missing updates stemming from CR 475**

Update of the UHB by including the missing business rules MVSQ612 and MVSQ613 stemming from CR 475.

UHB-Chapter 2.2.2.13 Intra-Position Movement – New Screen, pages 151-159

Quantity	<p>Enter the quantity stated in the settlement restriction on securities.          Required format is:          For settlement type = Unit, max. 15 digit(s) incl. decimal point (thereof max. 14 decimal places)          For settlement type = Face Amount, max. 15 digit(s) incl. decimal point (thereof max. 5 decimal places)          This field will be displayed as soon as the User selects an ISIN          References for error messages [2143]:</p> <ul style="list-style-type: none"> <li>■ MCVV608</li> <li>■ MVSQ603</li> <li>■ MVSQ605</li> <li>■ MVSQ607</li> <li>■ <u>MVSQ613</u></li> </ul>
Settlement Type	<p>Shows the type of settlement foreseen for the securities from the possible values:</p> <ul style="list-style-type: none"> <li>■ Unit</li> <li>■ Face Amount</li> </ul> <p><u>References for error messages:</u></p> <ul style="list-style-type: none"> <li>■ <u>MVSQ613</u></li> </ul>
Submit	<p>This function enables you to create a new intra-position movement instruction.          Upon clicking on the submit button you will be asked to enter your PIN for digital signature purposes (NRO). With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.          Next screen:</p> <ul style="list-style-type: none"> <li>■ Intra-position movements – search/list</li> </ul>

screen [132]  
References for error messages [2143]:

...

- MVSQ607
- MVSQ611
- MVSQ613
- MVSR705
- MVSR708

UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen, pages 207-248

Settlement Quantity\*

Enter the quantity stated in the settlement instruction.  
Required format is:  
For settlement type = Unit, max. 15 digit(s) incl. decimal point (thereof max. 14 decimal places)  
For settlement type = Face Amount, max. 15 digit(s) incl. decimal point (thereof max. 5 decimal places)  
References for error messages [2392]:

- MVCV286
- MVSQ602
- MVSQ604
- MVSQ606
- MVSQ608
- MVSQ610
- MVSQ612

In case there is no exchange of securities the value must be set to zero (i.e. for a PFOD the value needs to be set to "0" value).

Settlement Type\*

Select the type of settlement foreseen for the securities from the possible values:

- Units
- Face Amount

References for error messages [2392]:

- MVCV286
- MVSQ604
- MVSQ608
- MVSQ612

This field is automatically filled in when an ISIN is chosen by the T2S actor.

Submit

This function enables you to create a new settlement instruction.  
Upon clicking on the submit button you will be asked to enter your PIN for digital signature purposes (NRO). With the entry of the PIN, T2S attaches a digital signature to the instruction entered by the T2S actor.  
Next screen:

- Settlement instructions – search/list screen [174]

References for error messages: [1937]

- MVSD406
- MVSD411
- MVSD412
- MVSP208
- MVSQ602
- MVSQ604
- MVSQ606

- ! MVSQ608
- ! MVSQ610
- ! MVSQ612
- ! MVSQ703
- ! MVSQ707

UHB-Chapter 6.4.2.103 Intra-Position Movement – New Screen (References for Error Messages), page 2126

<u>MVSQ613</u>	<ul style="list-style-type: none"> <li>! <u>Quantity</u></li> <li>! <u>Settlement Type</u></li> <li>! <u>Submit button</u></li> </ul>	<p>The number of decimals of the <u>Settlement Quantity of the Settlement</u> Restriction is greater than the number of decimals of the <u>Settlement Multiple of the related security</u></p>	<p>The number of decimals of the <u>Settlement Quantity of a Settlement</u> Restriction on <u>Securities must be equal or lower than the number of decimals of the Settlement Unit Multiple of the related Security.</u></p>
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UHB-Chapter 6.4.2.174 Settlement Instruction – New Screen (References for Error Messages), page 2384

<u>MVSQ612</u>	<ul style="list-style-type: none"> <li>! <u>Settlement Quantity</u></li> <li>! <u>Settlement Type</u></li> <li>! <u>Submit button</u></li> </ul>	<p>The number of decimals of the <u>Settlement Quantity of the Settlement Instruction</u> is greater than the number of decimals of the <u>Settlement Multiple of the related security</u></p>	<p>The number of decimals of the <u>Settlement Quantity of a Settlement Instruction</u> on <u>Securities must be equal or lower than the number of decimals of the Settlement Unit Multiple of the related Security.</u></p>
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**16 EUROSYSTEM UPDATE [PBI-156876]: page 191 (UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen); Deletion of Securities Account fields**

The field 'Securities Account' of the Client of the Receiving CSD Participant and of the Client of the Delivering CSD Participant is neither displayed in the Settlement Instruction – Details Screen nor in the semt.027, even though the user had filled it in the Settlement Instruction. This is due to the fact that this field is part of the additional information and therefore it is only stored at the message level and not visible in the Settlement Instructions Query. As the attribute, even though it exists in the Settlement Instruction - Details Screen, will never be filled in by T2S as a consequence of a query response (in both A2A and U2A), it needs to be deleted in the UHB.

UHB-Chapter 2.2.2.18 Settlement Instruction – Details Screen, page 191

Schema Name	Shows the short textual description of the schema.
<del>Securities Account</del>	<del>Shows the securities account of the client of the receiving CSD participant.</del>
Schema Name	Shows the short textual description of the schema.
<del>Securities Account</del>	<del>Shows the securities account of the client of the receiving CSD participant.</del>

\*The Screenshot needs to be updated accordingly.

**17 EUROSYSYSTEM UPDATE [PBI-154483]: pages 220-224 (UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen); Inclusion of new validations on the Securities Account field**

The definition of the Settlement Instruction – New Screen is not correct as it allows the user to create a Settlement Instruction filling in information related to the Securities Account of the 'Client of the Receiving CSD Participant' and to the Securities Account of the 'Client of the Delivering CSD Participant' without including the relevant party identification. As this could cause a schema validation error when T2S tries to create a sese.023 inbound copy, this should be corrected [i.e. in case any information related to the Securities Account of the 'Client of the Receiving CSD Participant' or 'Client of the Delivering CSD Participant' is filled in, one of the three possibilities for identifying a party (BIC, Name or Proprietary ID) needs to be filled in too.].

UHB-Chapter 2.2.2.19 Settlement Instruction – New Screen, pages 220-224

Securities Account	<p><b>Client of the Receiving CSD Participant</b></p> <p>Enter the securities account of the client of the receiving CSD participant. Required format is: max. 35 characters (SWIFT-x) References for error messages [2392]:</p> <ul style="list-style-type: none"> <li>■ MVCP044</li> <li>■ MCV271</li> <li>■ MCV273</li> <li>■ MCV275</li> <li>■ MCV276</li> <li>■ MCV280</li> <li>■ MCV001</li> </ul> <p>This field becomes mandatory in case the settlement instruction is already matched and is delivering securities. <u>If the 'Client of the Receiving CSD Participant - Securities Account' field is present, one of the party identifiers for the client of the receiving CSD participant becomes mandatory.</u></p>
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Securities Account	<p><b>Client of the Delivering CSD Participant</b></p> <p>Enter the securities account of the client of the delivering CSD participant. Required format is: max. 35 characters (SWIFT-x) <u>If the 'Client of the Delivering CSD Participant - Securities Account' field is present, one of the party identifiers for the client of the delivering CSD participant becomes mandatory.</u></p>
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**18 EUROSYSYSTEM UPDATE [PBI-157476]: pages 275 and 278 (UHB-Chapter 2.3.1.9 Limit Utilisation Journal – Search/List Screen); Update of the default sorting order**

The Limit Utilisation Journal Screen displays the journal of movements on a limit. A re-design of the sorting order is necessary. The user then will be no longer able to change this sorting order because the movements displayed belong to several limits related to several CMBs which are again related to several cash accounts. The results will be sorted per Cash account / credit consumer / Limit type / settlement timestamp. The settlement timestamp is displayed in descending order, i.e. the current limit utilisation is always the top row. The “Date” field will be removed.

UHB-Chapter 2.3.1.9 Limit Utilisation Journal – Search/List Screen, page 275

**Context of Usage**

This screen contains a number of search fields. By inputting the relevant data, you can search for the current limit utilisation journal for a given credit consumer. Depending on the input criteria, a credit consumer or credit provider can retrieve following information:

- CBs, as credit provider, can see the utilisation journal of an auto-collateralisation limit associated to the T2S dedicated cash accounts of its payment banks;
- Payment banks, as credit consumer, can see the utilisation journal of their auto-collateralisation limit associated to their T2S dedicated cash accounts;
- Payment banks, as credit provider, can see the utilisation journal of the limits of their clients (three types of limits – external guarantee, auto-collateralisation, unsecured credit) associated to the Payment banks T2S dedicated cash accounts;
- Payment bank clients, as credit consumer, can see the utilisation journal of their limits (three types of limits – external guarantee, auto-collateralisation, unsecured credit) associated to the T2S dedicated cash accounts of their payment banks.

The search results will be sorted before being displayed in a list, which is sorted by the values of the following columns in descending order: ‘Credit Provider Party BIC’ in ascending order (default setting).

1. T2S Dedicated Cash Account Number
2. Credit consumer
3. Limit Type

The results cannot be sorted afterwards.

After selecting an entry, you can proceed further by clicking the buttons below.

During night-time, the limit utilisation journal can only be displayed in-between night-time settlement sequences.

There is no usage restriction for this screen.

UHB-Chapter 2.3.1.9 Limit Utilisation Journal – Search/List Screen, page 278

Date Settlement Timestamp

Shows the date timestamp of the limit utilisation.  
 Displayed format is: YYYY-MM-DD  
 hh:mm:ss:µsµsµsµs

\*The screenshot needs to be updated accordingly

19 EUROSYSTEM UPDATE [PBI-158254]: pages 662-663 (UHB-Chapter 2.5.2.7 Security – New/Edit Screen), pages 725-726 (UHB-Chapter 2.5.3.5 Securities Account – New/Edit Screen), pages 770-771 (UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen), page 834 (UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen); Update of field description

In the screen description of the 'External RTGS Account – New/Edit Screen' the remark close to the valid from field should be amended to avoid returning an error when the inserted date is lower than the current date. The amendment is also needed in the 'Security – New/Edit Screen', the 'Securities Account – New/Edit Screen' and the 'T2S Dedicated Cash Account – New/Edit Screen' but these are documentation alignments only since the screens are working as expected.

UHB-Chapter 2.5.2.7 Security – New/Edit Screen, pages 662-663

Valid from	<p>Enter the date and time from which the security is restricted from settlement or use the calendar icon. Displayed format is: YYYY-MM-DD hh:mm <u>To set an immediate restriction, input the timestamp '1000-01-01-00.01'.</u> References for error messages [2363]:</p> <ul style="list-style-type: none"> <li>■ DSC1040</li> <li>■ DSU1007</li> <li>■ DSU1009</li> <li>■ DSU1040</li> <li>■ DSU1042</li> <li>■ DSU1300</li> </ul> <p>This field is also available as a show field for existing records. Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered</li> </ul>
Valid to	<p>Enter the date and time until which the security is restricted from settlement or use the calendar icon. Displayed format is: YYYY-MM-DD hh:mm <u>To instantly remove a restriction, input the timestamp '9999-12-31-23.59'.</u> References for error messages [2363]:</p> <ul style="list-style-type: none"> <li>■ DSC1040</li> <li>■ DSU1007</li> <li>■ DSU1040</li> <li>■ DSU1042</li> <li>■ DSU1300</li> </ul> <p>This field is also available as a show field for existing records.</p>

UHB-Chapter 2.5.3.5 Securities Account – New/Edit Screen, pages 725-726

Valid from(*)	<p>Shows the date and time from which the restriction is valid. This field is a mandatory enter field in the new screen. The default value is the current</p>
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timestamp.

Required format is: YYYY-MM-DD hh:mm

To set an immediate restriction, input the timestamp '1000-01-01-00.01'.

References for error messages [2323]:

- ! DAC1025
- ! DAC1208
- ! DAC1209
- ! DAU1025
- ! DAU1208
- ! DAU1209
- ! DAU1240
- ! DAU1241

Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:

- ! New entry in sub-table with a duplicate key
- ! When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered

Valid to(±)

Shows the date and time until which the restriction is valid.

~~This field is a mandatory enter field in the new screen.~~

Required format is: YYYY-MM-DD hh:mm

To instantly remove a restriction, input the timestamp '9999-12-31-23.59'.

References for error messages [2323]:

- ! DAC1025
- ! DAC1209
- ! DAU1025
- ! DAU1209
- ! DAU1240
- ! DAU1241

#### UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen, pages 770-771

Valid from\*

Enter the date and time from which the restriction is valid or use the calendar icon.

Required format is: YYYY-MM-DD hh:mm

To set an immediate restriction, input the timestamp '1000-01-01-00.01'.

~~The 'Valid From' date of the restriction must be equal to or later than the current date.~~

References for error messages: [2060]

- ! DCC3025
- ! DCC3300
- ! DCU3215
- ! DCU3211
- ! DCU3216
- ! DCU3300

This field is also available as a show field for existing records.

Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:

Valid to <sup>±</sup>	<ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered</li> </ul> <p>Enter the date and time until which the restriction is valid or use the calendar icon. Required format is: YYYY-MM-DD hh:mm The 'Valid to' date must be later than the current date and the 'Valid from' date. <u>To instantly remove a restriction, input the timestamp '9999-12-31-23.59'.</u> References for error messages: [2060]</p> <ul style="list-style-type: none"> <li>■ DCC3212</li> <li>■ DCC3300</li> <li>■ DCU3030</li> <li>■ DCU3212</li> <li>■ DCU3216</li> <li>■ DCU3300</li> </ul> <p>This field is also available as a show field for existing records.</p>
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UHB-Chapter 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen, page 834

Valid from(*)	<p>Enter the date and time from which the T2S dedicated cash account restriction is valid or use the calendar icon. Required format is: YYYY-MM-DD hh:mm <u>To set an immediate restriction, input the timestamp '1000-01-01-00.01'.</u> References for error messages:</p> <ul style="list-style-type: none"> <li>■ DCC1025</li> <li>■ DCC1208</li> <li>■ DCC1209</li> <li>■ DCU1211</li> <li>■ DCU1214</li> <li>■ DCU1215</li> <li>■ DCU1216</li> <li>■ DCU1219</li> </ul> <p>This field is also available as a show field for existing records. Duplicate Restriction Type-Valid From combinations are not allowed and you will be shown an error message to indicate 'Duplicate key fields'. There are 2 possible cases when this error message is shown:</p> <ul style="list-style-type: none"> <li>■ New entry in sub-table with a duplicate key</li> <li>■ When in one session (prior submitting) a row is deleted and a new row with the same values (from the deleted entry) in key fields is entered.</li> </ul>
Valid to(±)	<p>Enter the date and time until which the T2S dedicated cash account restriction is valid or use the calendar icon. Required format is: YYYY-MM-DD hh:mm <u>To instantly remove a restriction, input the timestamp '9999-12-31-23.59'.</u> References for error messages:</p> <ul style="list-style-type: none"> <li>■ DCC1212</li> <li>■ DCU1212</li> <li>■ DCU1220</li> </ul>

This field is also available as a show field for existing records.

**20 EUROSYSYSTEM UPDATE [PBI-157551]: pages 729-730 (UHB-Chapter 2.5.3.6 Securities Account Transfer Management – Edit Screen); Update of field descriptions**

While amending a Securities Account, the future record's BICs can be amended on the screen. This needs to be changed since the behaviour is against the backend flows specifications. If users want to amend the BICs in the future record, they need to delete the future record and submit the record. After re-entering the screen they can create a new Party Securities Account Relationship using the new BICs.

UHB-Chapter 2.5.3.6 Securities Account Transfer Management – Edit Screen, pages 729-730

Parent BIC*	<p>Enter the parent BIC of the party or search via the magnifier icon.          Required format is: max. 11 characters (SWIFT-x)          Reference for error message [2338]:          I DAU1001          I DAU1300          I DAU1305          I DAU1400  <u>The field is only editable when no future record exists<sup>1</sup>.</u></p>
Party BIC*	<p>Enter the BIC of the party or search via the magnifier icon.          Required format is: max. 11 characters (SWIFT-x)          Reference for error message [2338]:          I DAU1001          I DAU1300          I DAU1305          I DAU1400  <u>The field is only editable when no future record exists<sup>2</sup>.</u></p>

**21 EUROSYSYSTEM UPDATE [PBI-157058]: page 769 (UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen); Update of the External RTGS System and Currency field**

During creation of a Dedicated Cash Account an error could be generated by a misconfiguration on the External RTGS Account. This misconfiguration is possible since the users can insert whatever RTGS System they want. In order to prevent that and in order to make the screen more user-friendly, the choice of the RTGS System and the related currency must be based on an Attribute Domain (and its related Attribute Domain References).

UHB-Chapter 2.5.4.6 External RTGS Account – New/Edit Screen, page 769

<sup>1</sup> If you want to amend the BICs in the future record, you need to delete the future record and submit the record. After re-entering the screen you can create a new Party Securities Account Relationship using the new BICs.

<sup>2</sup> If you want to amend the BICs in the future record, you need to delete the future record and submit the record. After re-entering the screen you can create a new Party Securities Account Relationship using the new BICs.

External RTGS System(*)	Shows the name of the RTGS system in which the external RTGS account is held. This field is a mandatory <del>enter</del> <u>select</u> field in the new screen. Required format is: max. 4 characters (SWIFT-x).
Currency*	<del>Select</del> Shows the currency of the external RTGS account <del>from the drop-down menu.</del> References for error messages: [2060] <del>↓ DCC3100</del>

**22 EUROSYSTEM UPDATE: Pages 2407-2410 (UHB-Chapter 6.4.2.177 Standing/Predefined Liquidity Transfer Order- New/Edit Screen; Correction of Business Rule Codes**

The Business Rules DCC4096 and DCU4096 included according to CR 507 (Issue 16) need to be corrected to DCC4093 and DCU4093.

UHB-Chapter 6.4.2.177 Standing/Predefined Liquidity Transfer Order- New/Edit Screen, page 2407-2410

DCC40963	<ul style="list-style-type: none"> <li>┃ Amount field</li> <li>┃ Dedicated Amount field</li> <li>┃ All Cash field</li> <li>┃ Submit button</li> </ul>	Amount cannot be set to zero if All Cash and Dedicated Amount are FALSE	When performing a Standing and Predefined Liquidity Transfer Order Create request, the Amount cannot be set to zero if the Dedicated Amount field and the All Cash field are set to False.
DCU40963	<ul style="list-style-type: none"> <li>┃ Amount field</li> <li>┃ Dedicated Amount field</li> <li>┃ All Cash field</li> <li>┃ Submit button</li> </ul>	Amount cannot be set to zero if All Cash and Dedicated Amount are FALSE	When performing a Standing and 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.

**23 EUROSYSTEM UPDATE [PBI-155003]: page 797 (UHB-Chapter 2.5.4.11 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Update of the ‘Dedicated Amount’ field**

Currently the user is allowed to set up standing/predefined orders with the value ‘dedicated amount’ = true for all vents. As it is only foreseen to use this value for the events of multiple liquidity provider (C2PY) and CARL, the ‘Dedicated Amount’ field on the Standing/Predefined Liquidity Transfer Order – New/Edit Screen needs to be updated.

UHB-Chapter 2.5.4.11 Standing/Predefined Liquidity Transfer Order – New/Edit Screen, page 797

Dedicated Amount	Select whether the liquidity transfer order transfers a dedicated amount as a result of a specific business event which triggers the liquidity transfer order. References for error messages [2456]: <ul style="list-style-type: none"> <li>┃ DCC4091</li> <li>┃ DCC4093</li> <li>┃ DCU4091</li> </ul>
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I DCU4093

This field is only available in case the Event Type Code is set to 'C2PY' or 'CARL'.

**24 EUROSYSYSTEM UPDATE: pages 837-839 (UHB-Chapter 2.5.5.1 Default Event Schedule – Details Screen), page 1732 (UHB-Chapter 6.1.2 Usage Indication), page 1765 (UHB-Chapter 6.2.5.5 Scheduling), page 1787 (UHB-Chapter 6.3.2 Privilege Classes for GUI Screens), page 1820 (UHB-Chapter 6.3.3.68 Default Event Schedule – Details Screen), page 2015 (UHB-Chapter 6.4.2.71 Default Event Schedule – Details Screen); Inclusion of missing update stemming from CR 507**

The whole functionality of Operating Day Type cannot be accessed by the users and is for T2S Operator only. Therefore an additional update in the UHB regarding CR 507 is necessary: The 'Default Event Schedule - Details Screen' and all corresponding chapters in the Annex need to be deleted from the UHB for the market. The sitemap also needs to be amended accordingly.

UHB-Chapter 2.5.5.1 Default Event Schedule – Details Screen, pages 837-839

\*The whole chapter needs to be deleted.

UHB-Chapter 6.1.2 Usage Indication, page 1732

Data Changes - Search/List Screen [513]	CSD/CB
<del>Default Event Schedule – Details Screen [852]</del>	<del>CSD/CB</del>
Eligible Counterpart CSD - Details Screen [592]	CSD

UHB-Chapter 6.2.5.5 Scheduling, page 1765

\*The Sitemap needs to be updated in order to delete the Default 'Event Schedule – Details Screen'.

UHB-Chapter 6.3.2 Privilege Classes for GUI Screens, page 1787

Scheduling Queries	Closing Day Query	SCQ_ClosingDayQuery
Scheduling Queries	<del>Default Event Schedule Details Query</del>	<del>SCQ_DefaultEventScheduledDetailsQuery</del>
Scheduling Queries	Current Status of the T2S settlement day	SCQ_CurrStatusOfT2SettlDay

UHB-Chapter 6.3.3.68 Default Event Schedule – Details Screen (List of Privileges), page 1820

\*The whole chapter needs to be deleted.

UHB-Chapter 6.4.2.71 Default Event Schedule – Details Screen (References for Error Messages), page 2015

\*The whole chapter needs to be deleted.

**25 EUROSYSYSTEM UPDATE [PBI-158303]: page 1096 (UHB-Chapter 2.5.10.6 Attribute Domain Reference – New/Edit Screen); Update of format requirement**

The current implementation of attribute domain references screens follow the common part definition for all text fields (only a subset of chars - character set X, that is a-z A-Z / - ? : ( ) , . ' + { } CR 8 LF - can be used in text fields). The attribute domain screens should be changed in order to allow entering and visualizing in the Attribute Domain Value Description characters needed to register DNS.

UHB-Chapter 2.5.10.6 Attribute Domain Reference – New/Edit Screen, page 1096

Reference Value Description(*)	Enter the description of the attribute domain reference value. Required format is: max. 350 characters ( <del>SWIFT</del> UTF-8 except '>', '<', '&') This field is also available as a show field for existing records.
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**26 EUROSYSYSTEM UPDATE [PBI-157306]: page 2432 (UHB-Chapter 6.4.2.190 T2S Dedicated Cash Account – Details Screen), pages 2447-2448 (UHB-Chapter 6.4.2.192 T2S Dedicated Cash Accounts Search/List Screen); Amendment of Business Rule Error Text**

Since the Static Data checks should ensure that a dedicated Cash Account cannot be restored if the related account owner party is closed, the Error Text of the Business Rule DCD1012 should be updated.

UHB-Chapter 6.4.2.190 T2S Dedicated Cash Account – Details Screen (References for error messages), page 2432

DCD1012	<ul style="list-style-type: none"> <li>■ Opening Date field</li> <li>■ Closing Date field</li> <li>■ Restore button</li> </ul>	Unknown T2S Dedicated Cash Account Identifier	When performing a T2S Dedicated Cash Account restore request it must refer to an existing and deleted T2S Dedicated Cash Account. The account to be restored must have Closing Date less than Current Date or <del>its</del> Opening Date <del>must be</del> greater than the Current Business date, <u>in addition, the Opening date must be and equal to or greater than the Account Holder Opening Date and equal to or less than the Account Holder Closing Date. the account Closing Date must be equal to or less than the Account Holder Closing Date.</u>
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UHB-Chapter 6.4.2.192 T2S Dedicated Cash Accounts – Search/List Screen (References for error messages), pages 2447-2448

DCD1012	<ul style="list-style-type: none"> <li>I Status field</li> <li>I Restore button</li> <li>I Closing date field</li> <li>I Opening date field</li> <li>I Delete button</li> </ul>	Unknown T2S Dedicated Cash Account Identifier	When performing a T2S Dedicated Cash Account restore request it must refer to an existing and deleted T2S Dedicated Cash Account. The account to be restored must have Closing Date less than Current Date or <del>its</del> Opening Date <del>must be</del> greater than the Current Business date, <u>in addition, the Opening date must be and equal to or greater than the Account Holder Opening Date and <del>equal to or less than the Account Holder Closing Date.</del> the account Closing Date must be equal to or less than the Account Holder Closing Date.</u>
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**Outcome/Decisions:**

\* CRG meeting on 18 December 2015: The CRG agreed to make some changes to the Change Requests and put it on hold. The CRG also agreed to provide their recommendation on the Change Request in a written procedure until 15 January 2016.

\* CRG written procedure from 15 December 2015 to 15 January 2016: The CRG members did not raise any objection to launch the detailed assessment on the Change Request and made some drafting suggestions that will be validated in a written procedure by the CRG.

\* CRG written procedure from 22 to 29 January 2016: Following a CRG member's comments to be considered during the detailed assessment, the Change Request was updated. The CRG recommended to launch the detailed assessment on the updated Change Request T2S-0583-SYS.

\* Advisory Group's advice on 3 February 2016: Following a written procedure from 3 to 9 February 2016, the AG was in favour of launching the detailed assessment on the Change Request.

\* CSG resolution on 10 February 2016: Following a written procedure from 3 to 10 February 2016, the CSG was in favour of launching the detailed assessment on the Change Request.

\*OMG on 9 February 2016: During a written procedure from 2 to 9 February 2016, the Operations Managers Group did not identify any operational impact of the Change Request.

\* CRG meeting on 10 March 2016: The CRG recommended the approval of the Change Request and its addition of the items 1, 4, 6, 7, 8, 9, 10 and 19 of the Change Request to the T2S Release 1.1.5.

\* CRG teleconference on 15 April 2016: The CRG agreed to rename the Change Request to reflect its editorial nature as the Change Request just aligns the T2S documentation with the resolution of the related problems. The CRG also confirmed its previous recommendation for approval.

\* Advisory Group's advice on 25 April 2016: Following a written procedure from 21 to 25 April 2016, the AG was in favour of the Change Request.

\* CSD Steering Group's (CSG) resolution on 26 April 2016: Following the CSG Meeting on 26 April 2016, the CSG adopted the resolution to approve the Change Request.





**EUROSYSTEM ANALYSIS – GENERAL INFORMATION**

<b>Impact On T2S</b>	<b>Static data management</b>		<b>Interface</b>	
	X	Party data management		Communication
		Securities data management	X	Outbound processing
	X	T2S Dedicated Cash account data management	X	Inbound processing
	X	Securities account data management		
		Rules and parameters data management		
	<b>Settlement</b>		<b>Liquidity management</b>	
	x	Standardisation and preparation to settlement		Outbound Information Management
		Night-time Settlement		NCB Business Procedures
		Daytime Recycling and optimisation		Liquidity Operations
		Daytime Validation, provisioning & booking	<b>LCMM</b>	
		Auto-collateralisation		Instructions validation
				Status management
	<b>Operational services</b>			Instruction matching
		Data Migration		Instructions maintenance
		Scheduling	<b>Statistics, queries reports and archive</b>	
		Billing	X	Report management
		Operational monitoring	X	Query management
				Statistical information
				Legal archiving
		All modules (Infrastructure request)		
		No modules (infrastructure request)		
		Business operational activities		
	Technical operational activities			

<b>Impact on major documentation</b>		
<b>Document</b>	<b>Chapter</b>	<b>Change</b>
Impacted GFS chapter	<b>Item 1</b> LCMM.IVA.SMIV.3.4 Settlement Quantity Validation	Update of the checks for the settlement quantity validation
Impacted UDFS chapter	<b>Item 1</b> 3.3.7.2 IntraPositionMovementInstructionV03 (semt.013.001.03) 3.3.8.4 SecuritiesSettlementTransactionInstructionV03 (sese.023.001.03) 4.1 Index of Business Rules and Error Codes	Addition of mapping of Business Rules Update of the error text description
	<b>Item 2</b> 1.4.4.2.1 Application processes involved during night-time settlement	Update of UDFS chapter 1.4.4.2.1 to include the Securities Position Detailed Restriction Details Query and the T2S Dedicated Cash Account Balance Detailed Restrictions Query into the list of queries related to securities position or cash balance
	<b>Item 3</b> 3.3.6.16 PartyModificationRequestV01 (reda.022.001.01) 3.3.1.1 AccountOpeningRequestV01	Inclusion of DPU1300 Inclusion of DCC1300

	<p>(acmt.007.001.01)          3.3.1.4 AccountExcludedMandateMaintenance requestV01 (acmt.015.001.01)          3.3.6.1 SecurityCreationRequestV01 (reda.006.001.01)          4.1 Index of Business Rules and Error Codes</p> <p><b>Item 4</b>          3.3.3.11 ModifyStandingOrderV04          4.1 Index of Business Rules and Error Codes</p> <p><b>Item 5</b>          3.3.3.11 ModifyStandingOrderV04          4.1 Index of Business Rules and Error Codes</p> <p><b>Item 6</b>          3.3.3.12 ReceiptV03 (camt.025.001.03)</p> <p><b>Item 7</b>          3.3.3.30.2 BillingReportRequestV01 (camt.076.001.01)</p> <p><b>Item 8</b>          3.3.6.5.2 The T2S-specific schema          4.1 Index of Business Rules and Error Codes</p> <p><b>Item 9</b>          3.3.7.17.1 Overview and scope of the message (semt.031)           3.3.7.17.3 The message in business context, (semt.031)           3.3.7.19.1 Overview and scope of the message (semt.033)          3.3.7.19.3 The message in business context (semt.033)</p> <p><b>Item 10</b>          3.3.8.1.2 The T2S specific schema (sese.020)           3.3.8.4.2 SecuritiesSettlementTransactionInstructionV03 (sese.023.001.03)          4.1 Index of Business Rules and Error Codes</p> <p><b>Item 11</b>          4.1 Index of Business Rules and Error Codes</p>	<p>Inclusion of DCU1300</p> <p>Inclusion of DSC1301</p> <p>Inclusion of the changes to business rules and error texts</p> <p>Addition of Business rule</p> <p>Add DCU4092 to camt.024</p> <p>Update of the UDFS Utilisation for MessageIdentification</p> <p>Reduce search criteria to multiplicity of 30</p> <p>Delete Business Rule QMPC020          Delete Business Rule QMPC020</p> <p>Add a clarification</p> <p>Add a clarification and Message Usage Examples Update</p> <p>Add a clarification</p> <p>Add a clarification and Message Usage Examples Update</p> <p>Update of the Business rules applicable to sese.020 schema. Update of the Business rules applicable to sese.023 schema</p> <p>BRs needs to be added or updated as described above</p> <p>BRs needs to be added or updated as described above.</p> <p>Business Rules need to be corrected.</p>
<p>Additional deliveries for Message Specification</p>	<p><b>Item 4</b>          Message documentation for camt.024</p> <p><b>Item 5</b>          Message documentation for camt.024</p> <p><b>Item 6</b></p>	<p>Include the new additional technical validation</p> <p>Add DCU4092 to camt.024</p>

	<p>Message documentation for camt.025</p> <p><b>Item 6</b> Message documentation for camt.076</p> <p><b>Item 10</b> 3.3.8.4.2 SecuritiesSettlementTransactionInstructionV03 (sese.023.001.03)</p>	<p>T2S-Use of ReceiptDetails/OriginalMessageIdentification/MessageIdentification has to be updated.</p> <p>Change the multiplicity of field 'SearchCriteria' (tagname &lt;SchCrit&gt;) from 1..* to 1..30</p> <p>Mystandards resource update: Inclusion of BRs within notes for sese.023.</p>
<p>UHB</p>	<p><b>Item 3</b> 2.5.1.6 Party – New/Edit Screen 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen 2.5.2.7 Security – New/Edit Screen 6.4.2.132 Party – New/Edit Screen (References for error messages) 6.4.2.191 T2S Dedicated Cash Account – New/Edit Screen (References for error messages) 6.4.2.167 Security – New/Edit Screen (References for error messages) 6.4.2.78 External RTGS Account – New/Edit Screen 6.4.2.155 Securities Account – New/Edit Screen</p> <p><b>Item 8</b> 2.5.2.5 Securities – Search/List Screen 6.4.2.153 Securities – Search/List Screen (References for Error Messages)</p> <p><b>Item 10</b> 2.2.2.19 Settlement Instruction – New Screen</p> <p><b>Item 11</b> 6.4.2.73 Eligible Counterpart CSD – New/Edit Screen</p> <p><b>Item 12</b> 1.2.2.3 Screen Types</p> <p><b>Item 13</b> 1.2.2.5 Common Buttons and Icons Position 2 “Export” 2.4.2.7 Inbound Message – Details Screen 2.4.2.11 Outbound Message – Details Screen</p> <p><b>Item 14</b> 2.2.2.4 Amendment Securities Instruction – New Screen 2.2.2.6 Cancellation Securities Instruction – New Screen</p>	<p>Inclusion of DPU1300 Inclusion of DCC1300 and DCU1300</p> <p>Inclusion of DSC1301 Inclusion of the changes to business rules and error texts outlined above. Inclusion of the changes to business rules and error texts outlined above.</p> <p>Inclusion of the changes to business rules and error texts outlined above.</p> <p>Delete the note of error message QMPC020Delete Business Rule QMPC020 To add a clarification for the “Party BIC” of the Receiving / Delivering CSD Participant fields</p> <p>Clarification on the display of the Details screen</p> <p>Business Rules need to be corrected by updating the Business Rule Description</p> <p>Add a clarification</p> <p>Add a clarification into table “Inbound Message Details Information” Field “Message Information” about export of xml and the additional information on top of the export.</p> <p>Add a clarification into table “Outbound Message Details Information” Field “Message Information” about export of xml and the additional information on top of the export.</p> <p>To clarify the behaviour of the Counterparty Instruction check</p> <p>Addition of mapping of Business Rules Update of the error text description</p>

	<p>2.2.2.10 Hold/Release Instruction – New Screen</p> <p><b>Item 15</b> 2.2.2.13 Intra-Position Movement – New Screen 2.2.2.19 Settlement Instruction – New Screen 6.4.2.103 Intra-Position Movement - New Screen 6.4.2.174 Settlement Instruction - New Screen</p> <p><b>Item 16</b> 2.2.2.18 Settlement Instruction – Details Screen</p> <p><b>Item 17</b> 2.2.2.19 Settlement Instruction – New Screen</p> <p><b>Item 18</b> 2.3.1.9 Limit Utilisation Journal – Search/List Screen</p> <p><b>Item 19</b> 2.5.2.7 Security - New/Edit Screen 2.5.3.5 Securities Account - New/Edit Screen 2.5.4.6 External RTGS Account - New/Edit Screen 2.5.4.17 T2S Dedicated Cash Account – New/Edit Screen</p> <p><b>Item 20</b> 2.5.3.6 Securities Account Transfer - Management Edit Screen</p> <p><b>Item 21</b> 2.5.4.6 External RTGS Account - New/Edit Screen</p> <p><b>Item 22</b> 6.4.2.177 Standing/Predefined Liquidity Transfer Order- New/Edit Screen;</p> <p><b>Item 23</b> 2.5.4.11 Standing/Predefined Liquidity Transfer Order – New/Edit Screen</p> <p><b>Item 24</b> 2.5.5.1 Default Event Schedule – Details Screen 6.1.2 Usage Indication 6.2.5.5 Scheduling 6.3.2 Privilege Classes for GUI Screens 6.3.3.68 Default Event Schedule – Details Screen 6.4.2.71 Default Event Schedule – Details Screen</p> <p><b>Item 25</b> 2.5.10.6 Attribute Domain Reference- New/Edit Screen</p>	<p>To Include the missing Business Rules stemming from CR 475</p> <p>To remove the description of the Securities Account of the Client of the Delivering / Receiving CSD Participant</p> <p>To add a clarification related to the Securities Account of the Client of the Delivering / Receiving CSD Participant</p> <p>Description of the new default sorting order. Deletion of the possibility to sort the results directly by the screen. Add the Settlement Timestamp to the results and remove the Business Day to them</p> <p>Add the remark for field valid from for Restriction</p> <p>The field descriptions of the ‘Parent BIC’ and ‘Party BIC’ fields need to be amended in order to include the following remark External RTGS System" and "Currency" fields descriptions should be amended</p> <p>Correction of Business Rule Codes</p> <p>Field description for “Dedicated Amount” has to be enhanced with the new Cross Field Validation</p> <p>Extending Attribute domain references values set of characters</p> <p>Amendment of business rule DCD1012 Amendment of business rule DCD1012</p> <p>Inclusion of missing update stemming from CR 507</p> <p>Update of format requirement.</p> <p>Amendment of Business Rule Error Text.</p>
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	<p><b>Item 26</b>          6.4.2.190 T2S Dedicated Cash Account – Details Screen (References for Error Messages)          6.4.2.192 T2S Dedicated Cash Account – Search/List Screen (References for Error Messages)</p>	
External training materials		
Other documentations	<p><b>Item 10:</b>  <u>DMT File format specification:</u>  <u>Chapter 3.1.3.1 Free of Payment Settlement Instruction and</u>  <u>Chapter 3.1.3.3 Pending Instruction</u></p>	
Links with other requests		
Links	Reference	Title

OVERVIEW OF THE IMPACT OF THE REQUEST ON THE T2S SYSTEM AND ON THE PROJECT
Summary of functional, development, infrastructure and migration impacts
<p><b>Item 1</b>            According to CR 475, LCMM must check that the number of decimals of the settlement quantity of an incoming instruction complies with the Settlement Unit Multiple (SUM), regardless of whether the security is defined in units or face amount (FAMT). However, it has been detected that the validation in LCMM is only implemented for securities defined in units and, therefore, incoming instructions – 1) related to Corporate Actions and 2) including settlement quantities expressed in FAMT with number of decimals higher than the ones related currency of the security – are not being rejected in the Settlement Quantity Validation</p> <p><b>Item 2</b>            INTF has to be updated in the way to include that the following queries (and therefore the respective screen) are blocked during NTS:</p> <ul style="list-style-type: none"> <li>• Securities Position Detailed Restriction Details Query</li> <li>• T2S Dedicated Cash Account Balance Detailed Restrictions Query</li> </ul> <p><b>Item 3</b>            Additional checks should be introduced to avoid the existence of such overlapping intraday restrictions. Existing checks should be adapted to ensure that past closed intraday restrictions cannot be modified/reopened. This IA is being drafted ex-post due to the fix already being delivered.</p> <p><b>Item 4</b>            A new business rule needs to be implemented that makes it explicit to the user that submitting a camt.024 for the creation of a Liquidity Transfer Order without specifying the “ValidityPeriod / FromDate” would lead to a rejection. Via additional technical validation this business rule should ensure that in case of a LTO CREATE the Valid from date has to be filled.</p> <p><b>Item 5</b>            Update of Business Rule Mapping Table and UDFS in order to map BR DCU4092 to camt.024 Message fields "Document/ModfyStgOrdr/NewStgOrdrValSet/Amt/AmtWthCcy" and "Document/ModfyStgOrdr/NewStgOrdrValSet/ZeroSweepInd".</p> <p><b>Item 6</b>            In order to have a consistent behaviour of how the field &lt;OrgnlMsgld&gt;&lt;Msgld&gt; is populated, the camt.025 message should always contain the &lt;BizMsgldr&gt; stemming from the BAH. As in general the &lt;BizMsgldr&gt; of the BAH is the only one that is obtained in every case and so for reasons of consistency this one should generally be used. Furthermore the BAH &lt;BizMsgldr&gt; is the only reference who will be checked in case of duplicate control.</p> <p><b>Item 7</b>            Change the message definition in the UDFS (via MyStandards) to limit the Search Criteria to a maximum number of allowed iterations. This number should be large enough to accommodate meaningful queries for the client, but small enough to prevent the SQL technical error.            The suggested maximum number of Search Criteria iterations is 30.</p>

**Item 8**

Enable queries for securities with maturity date older than 3 months. Therefore the Business Rule QMPC020 needs to be deleted. Update of Business Rule Mapping Table.

**Item 9**

The messages semt.033 and semt.031 will be produced at Party level and not per Securities Account. This means that one message will be produced for the reporting Party which will contain every cancellation/modification under the Party's scope. Where there are no cancellations / modifications to be reported, a single message will be produced for the Party, with no data content, clearly indicating that there is 'No data to report' for any SAC under the scope.

**Item 10**

There is no check at schema level that avoids to inform a settlement party without also informing the previous party in the settlement chain. However, from a T2S point of view, this does not make sense and leads to inconsistent data related to the settlement parties received by the backend modules and as a consequence this information is not stored in the database. Subsequently, the settlement parties block in the relevant sese.027 outgoing message does not provide any information.

Therefore new business validations at INTF level should be implemented to ensure that the user can enter a settlement party only if the previous party of the settlement chain has also been informed in the sese.020 message. Furthermore, the new business rule is also needed for sese.023 in order to ensure that the Receiving/Delivering Depository is informed in case the Receiving/Delivering Party1 has been informed. Note that the rules for sese.023 have to be included also in the DMT.

Lastly, two new cross field validations should be included in the 'Settlement Instruction - New Screen' to ensure that in case the CSD Participant is filled in, the relevant Depository becomes mandatory. The Business Rules should be included in the related fields of sese.020.

**Item 12**

If the search result on a Search/List Screen contains only 1 row the user is automatically directed to the related Details screen. If the user has not the sufficient privilege to access the Details screen he gets an error message and could not see the result of his search.

To circumvent this inconvenience an exception needs to be added to the Common Parts IDFS to remain on the List Screen in case the user has not sufficient privileges to access the Details screen.

**Item 13**

A clarification in the UHB is needed for the case a T2S Actor exports an xml file via the T2S GUI. This export is possible on Inbound Message Details Screen and Outbound Message Details Screen. Additionally, root elements have to be present at the beginning and the end of the exported document of the inbound/outbound messages.

The downloaded file is based on the xml document and there are additional information available about "Time", "User" and "T2S Screen of export" at the start of the export. This additional information is for documentation purpose and available on all exports.

**Item 14**

The current behaviour of the Amendment Securities Instruction-New Screen, the Hold/Release Instruction – New Screen and the Cancellation Securities Instruction - New Screen is not correct, as it allows the User to select the counterparty Settlement instruction (i.e. both legs of an Already Matched Settlement Instruction at the same time) when the T2S Actor Reference of the underlying Settlement instruction is empty (i.e. all three references which identify the two legs are empty: Securities Account Owner Reference, Securities Account Servicer Reference and Third Party Reference).

In order to avoid this situation, whenever the T2S Actor Reference of the underlying settlement instruction is empty (i.e. the relevant instruction has been internally generated and therefore it only has a T2S reference), the relevant Counterparty Instruction checkbox will be disabled.

**Item 15**

Update of the UHB by including the missing business rules MVSQ612 and MVSQ613 stemming from CR 475. Issue #15 stems from the same IA as Issue#1 but described the impact on the UHB separately.

**Item 16**

The field 'Securities Account' of the Client of the Receiving CSD Participant and of the Client of the Delivering CSD Participant is neither displayed in the Settlement Instruction – Details Screen nor in the semt.027, even though the user had filled it in the Settlement Instruction. This is due to the fact that this field is part of the additional information and therefore it is only stored at the message level and not visible in the Settlement Instructions Query. As the attribute, even though it exists in the Settlement Instruction - Details Screen, will never be filled in by T2S as a consequence of a query response (in both A2A and U2A), it needs to be deleted in the UHB

**Item 17**

The definition of the Settlement Instruction – New Screen is not correct as it allows the user to create a Settlement Instruction filling in information related to the Securities Account of the ‘Client of the Receiving CSD Participant’ and to the Securities Account of the ‘Client of the Delivering CSD Participant’ without including the relevant party identification. As this could cause a schema validation error when T2S tries to create a sese.023 inbound copy, this should be corrected [i.e. in case any information related to the Securities Account of the ‘Client of the Receiving CSD Participant’ or ‘Client of the Delivering CSD Participant’ is filled in, one of the three possibilities for identifying a party (BIC, Name or Proprietary ID) needs to be filled in too.

**Item 18**

Change of the sorting order from the journal of movements on a limit in Limit Utilisation Journal Screen. The user will be no longer able to change this sorting order from the movements. The results will be sorted per Cash account / credit consumer / Limit type / settlement timestamp. The settlement timestamp is displayed in descending order, i.e. the current limit utilisation is always the top row. The “Date” field will be removed. Update of Logical Data Model.

**Item 19**

Remark close to the valid from field should be amended to avoid returning an error when the inserted ddate is lower than the current date. This amendment is in line with the current implementation of the other screens presenting the restrictions: Party, Securities Account, T2S Dedicated Cash Account.

The amendment is needed also in the screen Security – New/Edit screen, but this is a documentation alignment only, since the screen is working as expected.

**Item 20**

It must be specified that the BICs when present, cannot be modified.

**Item 21**

The error on the creation of a DCA is generated by a misconfiguration on the External RTGS Account. This misconfiguration is possible since the customer can insert whatever RTGS System they want. In order to prevent that and in order to make the screen more user-friendly, the choice of the RTGS System and the related currency must be based on an Attribute Domain (and its related Attribute Domain References).

**Item 23**

A new cross-field validation is going to be introduced on the LiquidityTransferOrder - New+Edit Screen to overcome the described problem. The validation will ensure that the value “dedicated amount” can only be used in cases where the chosen event is either “C2PY” or “CARL”. For all other events or time based events a standing/predefined order cannot be set up using the value “dedicated amount” = true.

In A2A this problem does not exist as it is not possible to create/update a standing/predefined order using “dedicated amount” as there is no respective field in the message.

**Item 25**

The current implementation of attribute domain references screens follow the common part definition for all text fields (only a subset of chars - character set X, that is a-z A-Z / - ? : ( ) . , ‘ + { } CR 8 LF - can be used in text fields). The attribute domain screens should be changed in order to allow entering and visualizing in the Attribute Domain Value Description characters needed do register DNs

**Item 26**

The Static Data checks should ensure that a DCA cannot be restored if the related account owner Party is closed.

Summary of project risk

None.

Security analysis

No potentially adverse effect was identified during the security assessment.