General Information (Origin of Request)		
☐ User Requirements (URD)		
☒ Other User Functional or Technical Documentation (SYS)		
Request raised by: 4CB	**Institute:** 4CB	**Date raised:** 25/11/2013
Request title: Correction of typos and minor clarifications on the UDFS and on the GFS		**Request ref. no:** T2S-0427-SYS
Request type: Common	**Urgency:** Normal	
1. Legal/business importance parameter: Low	**2. Market implementation efforts parameter:** Low	
3. Operational/Technical risk parameter: Low	**4. Financial impact parameter:** No cost impact	
Requestor Category: 4CB	**Status:** Authorised at Steering Level	

Description of Requested Change:

Editorial changes stemming from previous UDFS version 1.2.1

Reason for change / expected benefits / business case:

The amendment is required to implement some editorial changes, stemming from the incorrect incorporation of change requests or aiming at clarifying the existing drafting:

1   Page 60, line 7 (Section 1.2.1.9 "Conditional Securities Delivery Configuration"): additional clarification

2   Page 139, table 34 (Section 1.3.3.1.2 "Privilege"): removal of incorrect privileges

3   Page 144, table 40 (Section 1.3.3.1.2 "Privilege"): additional clarification

4   Page 144, table 40 (Section 1.3.3.1.2 "Privilege"): amendment of privilege name

5   Page 145, table 41 (Section 1.3.3.1.2 "Privilege"): correction of typo

6   Page 146, table 41 (Section 1.3.3.1.2 "Privilege"): additional clarification

7   Page 290, Line 2 (Section 1.6.1.3.3 "Allegement process"): Clarification on the Allegement process in T2S

8   Page 407 (Section 1.6.1.10.4 "Realignment - Parameters Synthesis"): clarification for the set up of eligible counterparts

9   Page 481 (Section 1.6.1.13.5 Securities earmarking process "Set-up or increase an earmarked securities position with a Settlement Restriction"): Correction of the footnote

10   Page 801 (Section 2.15.2 "Execution of Liquidity Transfer from RTGS to T2S- Activity Diagram"): Correction of a diagram

11   Page 807, diagram, and page 808, line 14 (Section 2.17.2.1 "Release of all unused cash restrictions"): Update of a message

12   Page 910, line 3 (Section 3.3.3.1.3 "GetAccountV05 (camt003.001.05) – The message in business context"): Clarification of the content

13   Page 916, line 3 and page 918, line 1 (Section 3.3.3.2 "ReturnAccountV05 (camt.004.001.05) – The message in business context"): Update and clarification

14   Page 975-978, (Section 3.3.3.15 "BankToCustomerAccountReportV03 (camt.052.001.03)"): Update and clarification

15   Page 1045, line 16, (Section 3.3.3.29.3 :"IntraBalanceCancellationRequestStatusAdviceV01 (camt.075.001.01) – The message in business context"): Removal of the "T2S" fixed value at the level of the UnderlyingBalance/Priority

16   Page 1095, (Section 3.3.4.2.3 "CollateralValueReportV01 (colr.002.001.01) – The message in business context"): Realignment with CR401

17   Page 1238-1239, (Section 3.3.7.1.3 "SecuritiesBalanceCustodyReportV05 (semt.002.001.05) – The Message in Business Context"): Correction of a wrong value within the message usages "StatementHoldings" and "StatementHoldingsDelta"

18   Page 1346, lines 11 and 31, (Section 3.3.8.5.3 "SecuritiesSettlementTransactionStatusAdviceV03 (sese.024.001.003) – The message in business context" - Message usages: CoSD Hold and CoSD Awaiting from Administering Party): addition of information

19   Page 1370, line 29 and 30 (Section 3.3.8.8.3 SecuritiesSettlementTransactionAllegementNotificationV03 (sese.028.001.03) - The message in business context "): Correction of the xml example

20   Page 1423, (Section 4.1 "Index Of Business Rules and Error Codes"): Correction of a typo on CR 430 "Updates of Business Rules", Issue A.

21   Page 1430, (Section 4.1 "Index of Business Rules and Error Codes"): Typo – correction of the error text

22   Page 1466, (Section 4.1 "Index of Business Rules and error codes"): corrections on Error Texts

23   Page 1482, (Section 4.1 "Index of Business Rules and error codes"): Removal of Business Rules

24   Page 1506 (Section 4.1 "Index of Business Rules and Error Codes"): Clarification of the content of business rule QRDR011

Proposed wording for the SYS Change request:

1   Page 60, line 7 (Section 1.2.1.9 "Conditional Securities Delivery Configuration"): additional clarification

Addition of a note to clarify that CoSD Administering Parties should be CSD Participants.

For each CoSD Rule Set, the CSD has to define

- The name and the description of the CoSD Rule Set;
- A Party identifier to identify the ~~T2S actor~~ CSD Participant acting as administering party which manages the fulfilment of the settlement conditions;

2   Page 139, table 34 (Section 1.3.3.1.2 "Privilege"): removal of incorrect privileges

The following privileges are incorrect and should be deleted.

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
~~CSD Hold Settlement Instruction either on a Securities Account or on Behalf of an external CSD~~	~~SecuritiesSettlementConditionsModificationRequest~~	~~Object~~	~~Securities Account Party~~	~~All Settlement Instructions on Securities Accounts within own System Entity (for CSD) or owned by own Party (for CSD Participant and External CSD)~~
~~CSD Hold Settlement Instruction either on a Securities Account or on Behalf of an external CSD~~	~~SecuritiesSettlementTransactionInstruction~~	~~Object~~	~~Securities Account Party~~	~~All Settlement Instructions on Securities Accounts within own System Entity (for CSD) or owned by own Party (for CSD Participant and External CSD)~~

3   Page 144, table 40 (Section 1.3.3.1.2 "Privilege"): additional clarification

The "Default data scope" values for the following rows should be changed as follows.

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
Limit Utilisation Journal Query	Limit Utilisation Journal Query	System	n/a	Limits on CMB defined on T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank); Limits on CMB linked to one or more CMB Securities Account Links referencing Securities Accounts within own System Entity (for CSD) or owned by own Party (for CSD Participant/External CSD)
Limit Utilisation Query	Limit Utilisation Query	System	n/a	Limits on CMB defined on T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank) ; Limits on CMB linked to one or more CMB Securities Account Links referencing Securities Accounts within own System Entity (for CSD) or owned by own Party (for CSD Participant/External CSD)
Total collateral value per T2S Dedicated Cash Account Query	Total collateral value per T2S Dedicated Cash Account Query	System	n/a	T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank) ; Collateral Value of securities positions of Securities Accounts within own System Entity (for CSD) or owned by Party (for CSD Participant/External CSD) related to T2S Dedicated Cash Accounts of CMB

				linked to one or more CMB Securities Account Links referencing the respective Securities Accounts
Collateral Value per T2S Dedicated Cash Account Query	Collateral Value per T2S Dedicated Cash Account Query	System	n/a	T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank) ; Collateral Value of securities positions of Securities Accounts within own System Entity (for CSD) or owned by Party (for CSD Participant/External CSD) related to T2S Dedicated Cash Accounts of CMB linked to one or more CMB Securities Account Links referencing the respective Securities Accounts
Collateral Value of a Security Query	Collateral Value of a Security Query	System	n/a	T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank) ; Collateral Value of securities positions of Securities Accounts within own System Entity (for CSD) or owned by Party (for CSD Participant/External CSD) related to T2S Dedicated Cash Accounts of CMB linked to one or more CMB Securities Account Links referencing the respective Securities Accounts

4   Page 144, table 40 (Section 1.3.3.1.2 "Privilege"): amendment of privilege name

The privilege below should be listed with the full description without abbreviations.

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
Cancellation Instructions for Query for Intra-Position Movements and Settlement InstructionsSI + Intra Position Movements Query	Cancellation Instructions Query for Intra-Position Movements and Settlement Instructionsfor SI + Intra Position Movements Query	Object	Securities Account	Securities Accounts within own System Entity (for CSD) or owned by own Party (for CSD Participant and External CSD)

5   Page 145, table 41 (Section 1.3.3.1.2 "Privilege"): correction of typo

The "Default Data Scope" for the following row should be amended as CSD Participants and External CSDs have no Securities within their default data scope.

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
Securities Audit Trail Query	SecuritiesAuditTrailQuery	Object	Securities	Data within own System Entity (for CSD) or linked to own CSD (for CSD Participant/External CSD)

6   Page 146, table 41 (Section 1.3.3.1.2 "Privilege"): additional clarification

The "Default data scope" values for the following row should be changed as follows.

PRIVILEGE	T2S USER FUNCTION (MESSAGE)	PRIVILEGE TYPE	OBJECT TYPE	DEFAULT DATA SCOPE
Limit Query	LimitQuery	System	n/a	Limits on CMB defined on T2S Dedicated Cash Accounts within own System Entity (for CB) or owned by own Party (for Payment Bank) : Limits on CMB linked to one or more CMB Securities Account Links referencing Securities Accounts within own System Entity (for CSD) or owned by own Party (for CSD Participant/External CSD)

7   Page 290, Line 2 (Section 1.6.1.3.3 "Allegement process"): Clarification on the Allegement process in T2S

As acknowledged by the T2S Cross-Border Market Practices Sub-Group (XMAP), for unmatched Settlement Instructions including any of the ISO Transaction Codes not present in the Allegement message (sese.028), no Allegement message will be sent by T2S.

Settlement Allegement

If a Settlement Instruction does not match after the first matching attempt (See section 1.6.1.2 "Matching"), the Counterparty is informed through an Allegement message after a predefined period of time (standard delay period, that is configured in T2S Static Data by the T2S Operator). T2S does not send an Allegement message in case the Settlement Instruction includes an ISO Transaction Code related to a type of transaction that is meant to be instructed as already matched (i.e. an ISO Transaction Code that is not present in the Allegement message). This dialogue is reflected in 2.3 "Send Settlement Instruction".

8   Page 407 (Section 1.6.1.10.4 "Realignment - Parameters Synthesis"): clarification for the set up of eligible counterparts

Extend the set up of eligible counterparts to the Cross CSD settlement

1.6.1.10.4 Parameters Synthesis

The following parameters are specified by the T2S Operator or by the T2S Actor (See section 1.2.2.3 "Configuration of Securities CSD Links").

Concerned process	Parameter	Created by	Updated by	Mandatory/ Optional	Possible values	Standard or default value
Cross and External CSD settlement	CSD Links	T2S Actor	T2S Actor	M	N/A	N/A
Cross and External CSD settlement	CSD Accounts links	T2S Actor	T2S Actor	M	N/A	N/A
Cross and External CSD settlement	Eligible counterparts CSD for external CSD settlement	T2S Actor	T2S Actor	M for external settlement	N/A	N/A

9   Page 481 (Section 1.6.1.13.5 Securities earmarking process "Set-up or increase an earmarked securities position with a Settlement Restriction"): Correction of the footnote

> The increase of the earmarked position from a blocked or reserved position can be achieved with a decrease of the blocked or reserved position. Therefore the footnote 169 should be amended

Footnote 169

In case of restriction processing related to "blocking" or "reservation", the restriction reference is then mandatory (please refer above to decrease ~~increase~~ action on blocking and on reservation).

10   Page 801 (Section 2.15.2 "Execution of Liquidity Transfer from RTGS to T2S- Activity Diagram"): Correction of a diagram

> Update of Activity Diagram as it includes wrong naming of actors: Renaming 2nd swim lane from "CB of Debtor" to "CB of Creditor"

2.15.2 Activity Diagram

The Activity Diagram shows all the interactions between the relevant T2S Actors, CB and T2S concerning Liquidity Transfers from RTGS system to T2S (Inbound Liquidity Transfer).
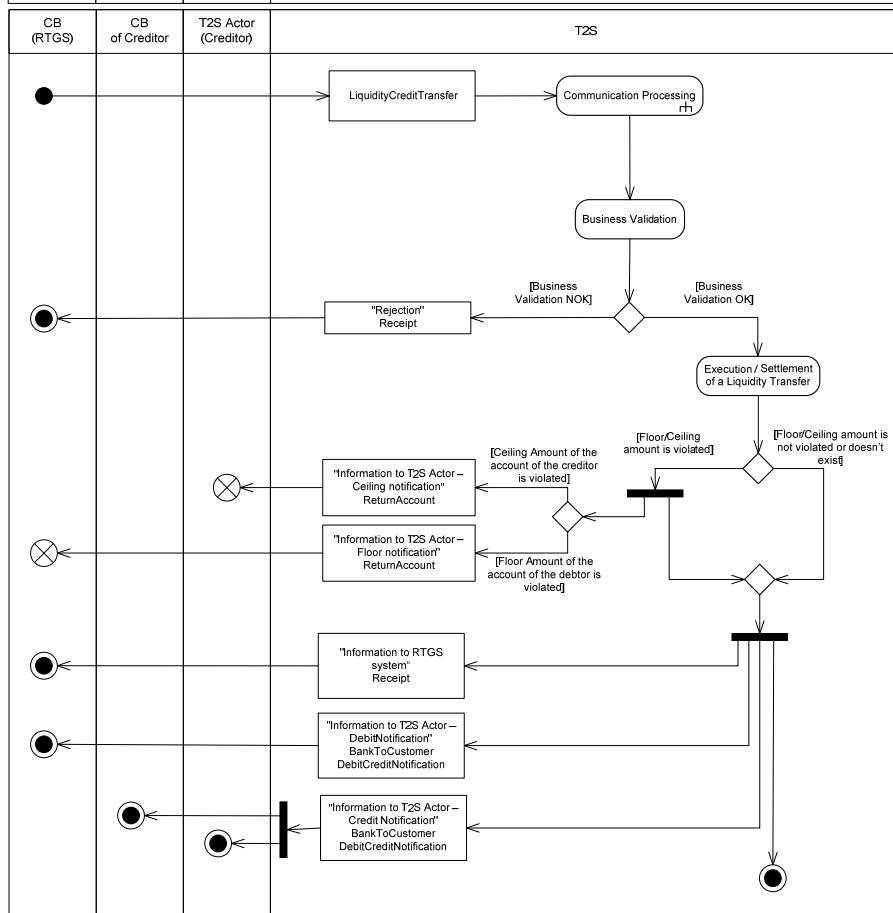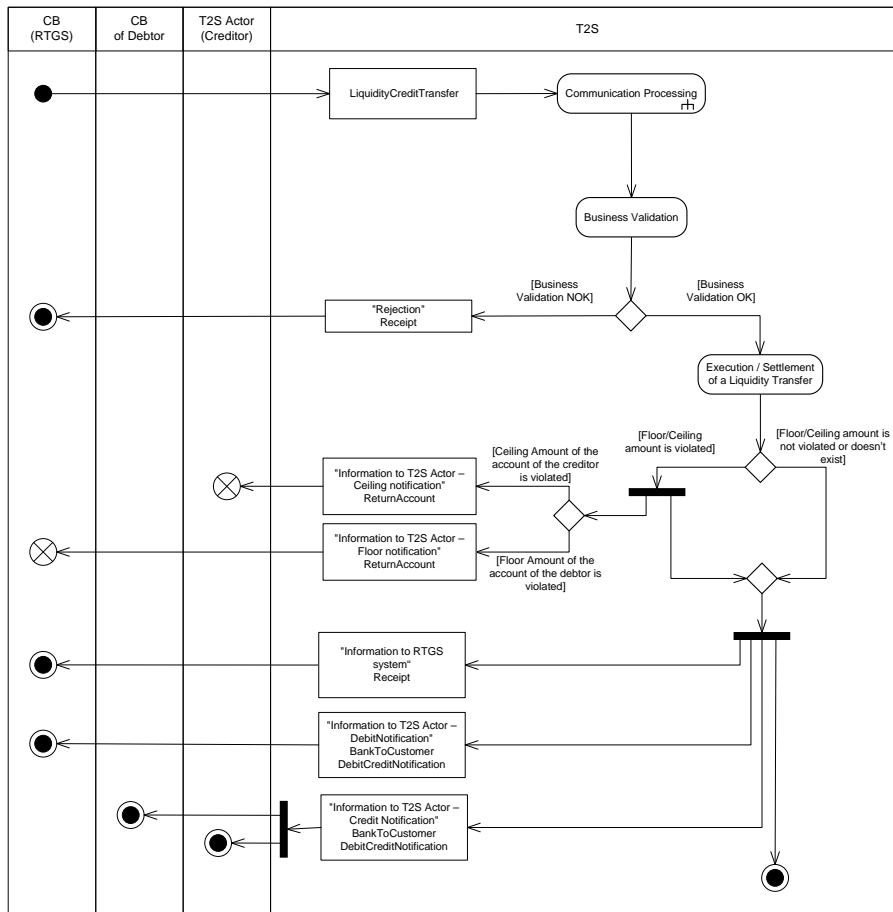
11   Page 807, diagram, and page 808, line 14 (Section 2.17.2.1 "Release of all unused cash restrictions"): Update of a message

Remove the message usage "Waiting cash CoSD blocking regeneration" SecuritiesSettlementTransactionStatusAdvice and use instead the message usage "COSD Hold" SecuritiesSettlementTransactionStatusAdvice
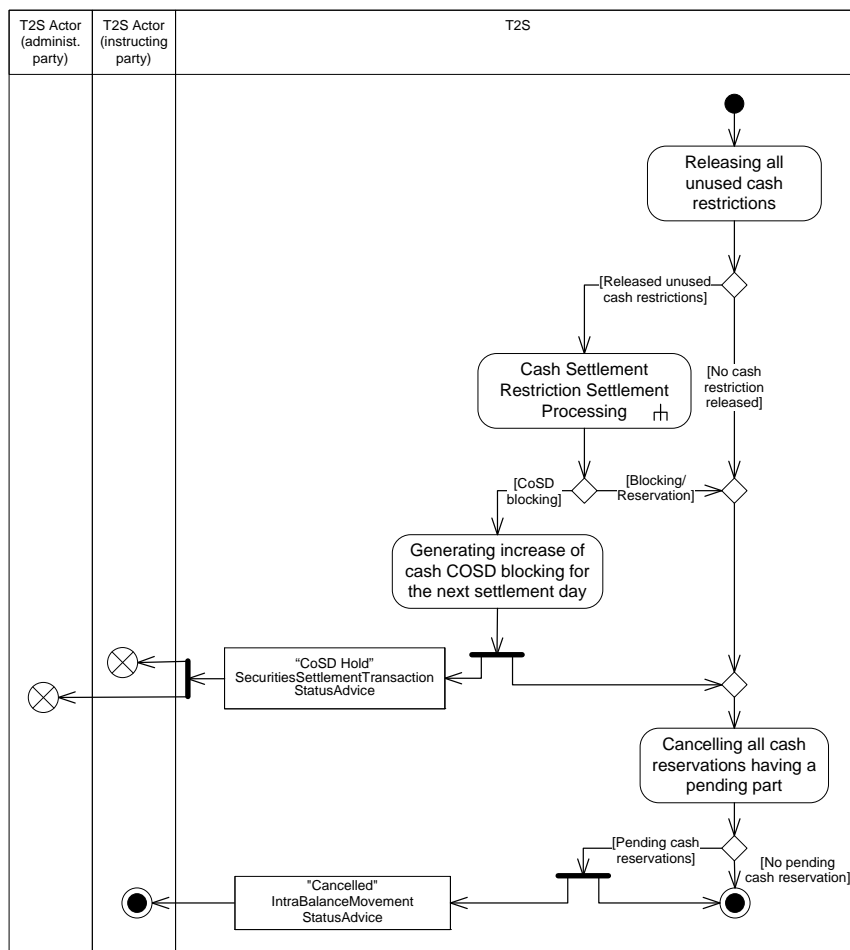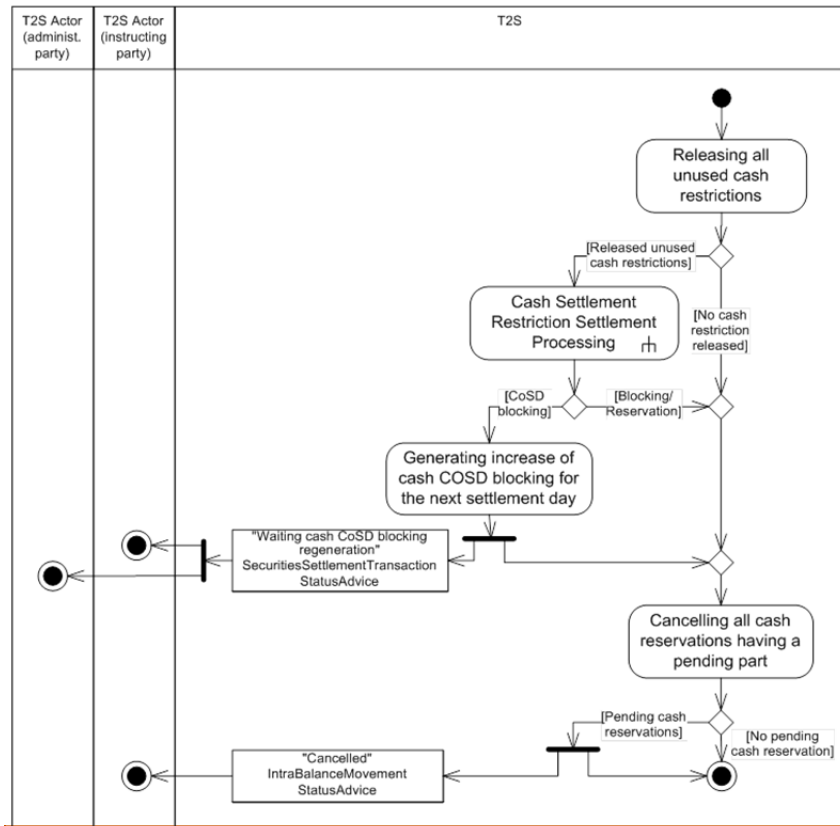
Generating increase of cash COSD blocking for the next settlement day

In case of restriction references related to cash balances for CoSD blocking, T2S automatically generates an increase Settlement Restriction to re-block the released amount at the beginning of the next settlement day. For this aim, T2S creates an additional T2S generated CoSD blocking Settlement Restrictions to increase the cash restrictions for the next settlement day (See section 2.5 "Send Settlement Restriction on Cash Balance").

To deny the CoSD release while the CoSD blocking is not regenerated, the settlement status reason code "CoSD Awaiting from Administering Party" of the underlying CoSD on hold Settlement Insruction is emptied. For this purpose, ~~T~~the instructing party and the administering parties of the CoSD rule are then provided again with a "~~Waiting cash CoSD blocking regeneration~~CoSD Hold" SecuritiesSettlementTransactionStatusAdvice.

12   Page 910, line 3 (Section 3.3.3.1.3 "GetAccountV05 (camt003.001.05) – The message in business context"): Clarification of the content

> The textual description of the message usage "Cash Forecast Query" for the following settlement day has to be in line with the descriptions given for the corresponding report: Following Settlement Day Cash Forecast Report (camt.052) for this message usage. Therefore we propose to change the textual description of "Cash Forecast Query" as follows:

Query Type: Cash Forecast Query

This query type enables the sender to request information on projected cash needs for the current or following settlement day.

The Cash Forecast Query for the current settlement day returns information about cash needs for transactions pending to settle during the current settlement day. The Cash Forecast Query for the following settlement day considers transactions which expect settlement at~~pending to settle during the current and~~ the following settlement day.

13   Page 916, line 3 and page 918, line 1 (Section 3.3.3.2 "ReturnAccountV05 (camt.004.001.05) – The message in business context"): Update and clarification

> Addition of detailed code usage description for 'T2S DCA Balance query response' and 'Cash Forecast query response'

Specific message requirements

When T2S sends a T2S Dedicated Cash Account Balance Query Response message, the field RequestType is filled with "CASB" code. The returned business data is listed below.

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Identification Document/RtrAcct/MsgHdr/ReqTp/Prtry/Id	QueryType2Code_T2S_2	CASB
Identification Document/RtrAcct/RptOrErr/AcctRpt/AcctId/Othr/Id	RestrictedFINX2Max34Text	T2S dedicated cash account number
Currency Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ccy	ActiveOrHistoricCurrencyCode	T2S Settlement Currency
AnyBIC Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ownr/Id/OrgId/AnyBIC	AnyBICIdentifier	Party BIC

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
BICFI Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Svcr/FinInstnId/BICFI	BICFIIdentifier	NCB BIC
Amount Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Amt	RestrictedFINImpliedCurrencyAndAmount	Amount of the balance type specified in the Tp/Prtry tag
CreditDebitIndicator Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/CdtDbtInd	CreditDebitCode	Debit/credit Indicator
Proprietary Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Tp/Prtry	T2SCashBalanceCodes_T2S_1	Balance type code specifying the nature of the balance: ACCA, RSTR, SBCB, SRCB, TCCA
DateTime Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/ValDt/DtTm	ISODateTime	Date and time of the current balance

[....]

Specific message requirements

When T2S sends a Cash Forecast Query Response message, the field RequestType is filled with "CASF" code. The returned business data is listed below:

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Identification Document/RtrAcct/MsgHdr/ReqTp/Prtry/Id	QueryType2Code_T2S_2	CASF
Identification Document/RtrAcct/RptOrErr/AcctRpt/AcctId/Othr/Id	RestrictedFINX2Max34Text	T2S dedicated cash account number
Currency Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ccy	ActiveOrHistoricCurrencyCode	Currency
Name Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ownr/Nm	RestrictedFINXMax140Text	Party Short Name
AnyBIC Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Ownr/Id/OrgId/AnyBIC	AnyBICIdentifier	Party BIC
BICFI Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/Svcr/FinInstnId/BICFI	BICFIIdentifier	Parent BIC of the Party
Amount Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Amt	RestrictedFINImpliedCurrencyAndAmount	Amount of the balance type specified in the Tp/Prtry tag
Proprietary Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Tp/Prtry	T2SCashBalanceCodes_T2S_1	Balance type code specifying the nature of the balance: CRAC, LTCA, PCCA, SICA, SUPA, TCCA
Date Document/RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/ValDt/Dt	ISODate	Date of the forecasted cash information

14   Page 975-978, (Section 3.3.3.15 "BankToCustomerAccountReportV03 (camt.052.001.03)"): Update and clarification

Correction of Typo to clarify that Current Settlement Day Cash Information Report and Following Settlement Day Cash Forecast Report are not sent to CSDs, CSD Participants, etc.

Additionally, the textual description of the message usage p. 977 l. 12 ff. has to be in line with list of fields' p. 977 l. 20ff. for this message usage.

Update of pdf and html documentation to replace CSD and CSD participants by CB and Payment Bank within T2S-Use of Document/BkToCstmrAcctRpt

3.3.3.15.1 Overview and scope of the message

This chapter illustrates the *BankToCustomerAccountReportV03* message.

The *BankToCustomerAccountReportV03* message is sent from T2S to CBs or Payment banks ~~any parties authorised by them (e.g. CSDs).~~

[...]

3.3.3.15.3 The message in business context

Message usage: Current Settlement Day Cash Information Report

T2S sends a current settlement day cash information report message to a ~~directly connected T2S party (i.e. a CSD participant granted direct access, like a bank, CCP, etc~~CB or Payment Bank~~.)~~ to give the account holder a cash forecast reflecting valid and eligible instructions (i.e. matched and ready for settlement) that have entered the system but have not yet settled (e.g. pending transactions that failed to settle in an earlier attempt and queued transactions that have not yet been submitted to settlement), as well as the liquidity that can be obtained through auto-collateralisation against eligible collateral. The forecast is calculated based on the instructions/LTO for which the intended settlement date is the current date or earlier.

[...]

Specific message requirements

T2S sends the Current Settlement Day Cash Information Report in push mode to a ~~CSD,~~ CB or ~~directly connected T2S party.~~ Payment bank.

[...]

Message usage example

In this example a Current Settlement Day Cash Information Report is sent to a ~~CSD,~~ CB (NCBBICTS) or ~~directly connected T2S party~~Payment Bank (TSSPARTYA20).

[...]

Message usage: Following Settlement Day Cash Forecast Report

T2S sends a following settlement day cash forecast report message to a ~~N~~CB or ~~a directly connected T2S party~~ Payment bank (to give the account holder a cash forecast reflecting cash needs and proceeds expected from the settlement in future settlement days (e.g. because of corporate actions or trading related transactions), as well as the ~~liquidity that can be obtained through auto-collateralisation against eligible collateral~~amount of outstanding intraday credit from autocollateralisation. The cash forecasts can be enriched continuously during the day by additional

incoming information on new transactions for the following settlement day ~~as well as by failing transactions that need to be recycled during the following settlement day~~.

[...]

Specific message requirements

T2S sends the Following Settlement Day Cash Forecast Report in push mode to a ~~CSD,~~ CB or ~~directly connected T2S party~~ Payment Bank.

Message Item	Data Type / Code	Utilisation
Date Document/BkToCstmrAcctRpt/Rpt/Bal/Dt/Dt	ISODate	following settlement day

Message usage example

In this example a Following Settlement Day Cash Forecast Report is sent to a ~~CSD,~~ CB (NCBBICTS) or ~~Payment Bank~~ directly connected T2S party (TSSPARTYA20).

http://www.bundesbank.de/Redaktion/EN/Documentation/4zb/HtmlDoc/v1.2.1/CR/CR-Overview.pdf

15   Page 1045, line 16, (Section 3.3.3.29.3 :"IntraBalanceCancellationRequestStatusAdviceV01 (camt.075.001.01) – The message in business context"): Removal of the "T2S" fixed value at the level of the UnderlyingBalance/Priority

> Correct typo by removing an incorrect fixed value in the documentation. The camt.075 html external documentation need to be updated accordingly.

16   Page 1095, (Section 3.3.4.2.3 "CollateralValueReportV01 (colr.002.001.01) – The message in business context"): Realignment with CR401

> Update of codes for Pos/Qty/Qty (error correction due to erroneous implementation of CR 401). All related message documentation (i.e. xsd, pdf, html) is to be updated accordingly.

The "FaceAmt" has been pruned twice within the message schema, once for CollValRpt/RptOrErr/BizRpt/CollValRpt/CollVal/Scties/ValtnPric/FinInstrmQty and once for Field CollValRpt/RptOrErr/BizRpt/CollValRpt/CollVal/Scties/Pos/Qty/Qty. For the first usage always 'Unit' is used within the choice, therefore 'FaceAmt' has been pruned correctly, whereas the 'FaceAmt' under Pos/Qty/Qty was deleted through a mistake in the customization process. This has to be changed in order to be in line with the description in CR 401.

http://www.bundesbank.de/Redaktion/EN/Documentation/4zb/HtmlDoc/v1.2.1/CR/CR-Overview.pdf

17   Page 1238-1239, (Section 3.3.7.1.3 "SecuritiesBalanceCustodyReportV05 (semt.002.001.05) – The Message in Business Context"): Correction of a wrong value within the message usages "StatementHoldings" and "StatementHoldingsDelta"

Update of possible values for the "Activity Indicator" and "SubAccount Indicator" which should provide the possible values YesNoIndicator instead of "1/2" in order to be in line with the UDFS message definition.

[...]

Message example 1:

[...]

Message example 2:

[...]

18   Page 1346, lines 11 and 31, (Section 3.3.8.5.3 "SecuritiesSettlementTransactionStatusAdviceV03 (sese.024.001.003) – The message in business context" - Message usages: CoSD Hold and CoSD Awaiting from Administering Party): addition of information

Additional information is required for message usages "CoSD Hold" and "CoSD Awaiting from Administering Party" as the details on the use of the CoSD rule within the Hold Indicator are not explicitly specified in the documentation, i.e. are to be added under the specific message requirements.

Message usage: CoSD Hold

This message usage relates to the usage of a status advice message, sent by T2S, when the Settlement Instruction is put on CoSD Hold. A Settlement Instruction is put on CoSD Hold if it fulfils one or more CoSD rules. The status advice message provides a list of as many Pending Statuses as CoSD rules have been detected for the instruction.

Specific message requirements

To inform about a CoSD Hold, the *SecuritiesSettlementTransactionStatusAdviceV03* includes the following information:

- For each CoSD rule:
- Pending – status that corresponds to 'Pending';
- Code – "PRSY" ISO Code that indicates that the instruction is on CoSD Hold;
- AdditionalReasonInformation – CoSD rule fulfilled;
- HoldIndicator – set to "True";
- HoldIndicator Code – "CDEL" ISO reason code, specifying that the Hold type is CoSD Hold.
- AdditionalInformation – CoSD rule fulfilled.

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Code Document/SctiesSttlmTxStsAdvc/SttlmSts/Pdg/Rsn/Cd/Cd	PendingReason2Code	The only possible value is PRSY
AdditionalReasonInformation Document/SctiesSttlmTxStsAdvc/SttlmSts/Pdg/Rsn/AddtlRsnInf	RestrictedFINXMax210Text	CoSD Rule

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Indicator Document/SctiesSttlmTxStsAdvc/TxDtls/SttlmParams/HldInd/Ind	YesNoIndicator	The only possible value is TRUE
Code Document/SctiesSttlmTxStsAdvc/TxDtls/SttlmParams/HldInd/Rsn/Cd/Cd	Registration2Code	The only possible value is CDEL
AdditionalInformation Document/SctiesSttlmTxStsAdvc/TxDtls/SttlmParams/HldInd/Rsn/_AddtlIInf	RestrictedFINXMax210Text	CoSD Rule

[…]

Message usage: CoSD Awaiting from Administering Party

This message usage relates to the usage of a status advice message, sent by T2S, to inform about the readiness of the instruction to be released by the Administering Party.

Specific message requirements

To inform about a CoSD Awaiting from Administering Party, the SecuritiesSettlementTransactionStatusAdviceV03 includes the following information:

- Pending – status that corresponds to 'Pending';

- Code – "CDLR" ISO Code indicating that the CoSD instruction is pending of a release from Administering Party.

- HoldIndicator – set to "True"

- HoldIndicator Code – "CDEL" ISO reason code, specifying that Hold type is CoSD Hold

- AdditionalInformation – CoSD rule fulfilled.

MESSAGE ITEM	DATA TYPE / CODE	UTILISATION
Code Document/SctiesSttlmTxStsAdvc/SttlmSts/Pdg/Rsn/Cd/Cd	PendingReason2Code	The only possible value is CDLR
Indicator Document/SctiesSttlmTxStsAdvc/TxDtls/SttlmParams/HldInd/Ind	YesNoIndicator	The only possible value is TRUE
Code Document/SctiesSttlmTxStsAdvc/TxDtls/SttlmParams/HldInd/Rsn/Cd/Cd	Registration2Code	The only possible value is CDEL
AdditionalInformation Document/SctiesSttlmTxStsAdvc/TxDtls/SttlmParams/HldInd/Rsn/_AddtlIInf	RestrictedFINXMax210Text	CoSD Rule

19 Page 1370, line 29 and 30 (Section 3.3.8.8.3 SecuritiesSettlementTransactionAllegementNotificationV03 (sese.028.001.03) - The message in business context "): Correction of the xml example

The xml-example of the Allegement of Page 1370 should be amended to include the Safekeeping Account of the Delivering/Receiving Party block.

Message usage example

[...]

http://www.bundesbank.de/Redaktion/EN/Documentation/4zb/HtmlDoc/v1.2.1/CR/CR-Overview.pdf

20   Page 1423, (Section 4.1 "Index Of Business Rules and Error Codes"): Correction of a typo on CR 430 "Updates of Business Rules", Issue A.

The Issue A from CR 430 introduced the relevant utilization codes for BRs IIMP074, IIMP075, IIMP076 and IIMP077 that were missing in UDFS v1.2.1. The four added values should not be "REJT" as described in the CR 430 but "<Rjctd>".

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
IIMP074	In a Cancellation Instruction, no more than one of the T2S Actor References can be informed (the value "NONREF" in Account Owner Transaction Id is considered as no reference informed).	sese.020	sese.027	<Rjctd>REJT	NRGN	More than one of the T2S Actor References are informed.
IIMP075	In a Cancellation Instruction, at least one of the four references, Account Owner Transaction Id, Account Servicer Transaction Id , Processor Transaction Id or Market Infrastructure Id, must be informed (the value "NONREF" in Account Owner Transaction Id is considered as no reference informed).	sese.020	sese.027	<Rjctd>REJT	NRGN	At least one reference must be informed.
IIMP076	In an Intra Balance Cancellation Instruction, no more than one of the T2S Actor References can be informed.	camt.074	camt.075	<Rjctd>REJT	NRGN	More than one of the T2S Actor References are informed.
IIMP077	In a Condition Modification Instruction, no more than one of the T2S Actor References can be informed.	sese.030	sese.031	<Rjctd>REJT	OTHR	More than one of the T2S Actor References are informed.

21   Page 1430, (Section 4.1 "Index of Business Rules and Error Codes"): Typo – correction of the error text

Typo – Correction of the column "error text".

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
IIMP127	The Resend Request should only include one or more Sequences, one or more Business Message Identifier or one File Reference. This means that the Resend Request must include a single type of the 3 possible kinds of references and that, even if several references are included in the message, they have to be of the same type.	admi.006	admi.007	I059		The request is invalid as it must only include one or more Sequences, one or more Business Message Identifiers or one File Reference.

22   Page 1466, (Section 4.1 "Index of Business Rules and error codes"): corrections on Error Texts

Modifications of the Business Rule error text description for MVIC313 and MVIC314

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
MVIC313	When the Instructing Party is not the technical Issuer CSD or the Issuer CSD of the ISIN Code specified in a Settlement Instruction, the Current Business Date must be earlier than the Maturity Date of the ISIN code.	sese.023	sese.024	<Rjctd>	DDAT	The Maturity Date of the Settlement RestrictionSecurity is earlier or equal than the Current Business Date.
MVIC313	When the Instructing Party is not the technical Issuer CSD or the Issuer CSD of the ISIN Code specified in a Settlement Instruction, the Current Business Date must be earlier than the Maturity Date of the ISIN code.	sese.023	sese.024	<Canc>	CANS	The Maturity Date of the Settlement Restriction Security is earlier or equal than the Current Business Date.
MVIC314	When the Instructing Party is not the technical Issuer CSD or the Issuer CSD of the ISIN Code specified in a Settlement Restriction on Securities, the Current Business Date must be earlier than the Maturity Date of the ISIN code.	semt.013	semt.014	<Rjctd>	DDAT	The Maturity Date of the Settlement Restriction Security is earlier or equal than the Current Business Date.

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
MVIC314	When the Instructing Party is not the technical Issuer CSD or the Issuer CSD of the ISIN Code specified in a Settlement Restriction on Securities, the Current Business Date must be earlier than the Maturity Date of the ISIN code.	semt.013	semt.014	<Canc>	CANS	The Maturity Date of the ~~Settlement Restriction~~ Security is earlier or equal than the Current Business Date.

23   Page 1482, (Section 4.1 "Index of Business Rules and error codes"): Removal of Business Rules

> Business Rule MVLI870 is dropped as a) the same check is already performed by BR MVLI869 and b) the description of the BR is incorrect.

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
~~MVLI870~~	~~If the Settlement Restriction stated as linked Instruction, is referenced by a T2S Instruction Reference, then the Settlement Instruction must exist in T2S~~	~~sese.023~~	~~sese.024~~	~~<Rjctd>~~	~~INVL~~	~~The Linked Instruction, referenced by a T2S Instruction Reference, does not exist.~~
~~MVLI870~~	~~If the Settlement Restriction stated as linked Instruction, is referenced by a T2S Instruction Reference, then the Settlement Instruction must exist in T2S~~	~~camt.066~~	~~camt.067~~	~~<Rjctd>~~	~~INVL~~	~~The Linked Instruction, referenced by a T2S Instruction Reference, does not exist.~~
~~MVLI870~~	~~If the Settlement Restriction stated as linked Instruction, is referenced by a T2S Instruction Reference, then the Settlement Instruction must exist in T2S~~	~~semt.013~~	~~semt.014~~	~~<Rjctd>~~	~~INVL~~	~~The Linked Instruction, referenced by a T2S Instruction Reference, does not exist.~~

24   Page 1506 (Section 4.1 "Index of Business Rules and Error Codes"): Clarification of the content of business rule QRDR011

> Clarification of the content of QRDR011 (chapter 4.1 p. 1506) in order to be in line with chapter 1 (chapter 1.6.4.2.3 p. 635) and chapter 3 (chapter 3.3.3.15.3 p. 977 lines 25 ff.)

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
QRDR011	For the Following Settlement Day Cash Forecast Report the following information have to be extracted from data stores: i. All T2S dedicated cash accounts in the scope of the specified party (specified party means the party, who's data are extracted for the specific report) ii. For each T2S dedicated cash account a. The sum of all predefined liquidity transfer orders b. The sum of all standing liquidity transfer orders ~~c. The sum of all immediate liquidity transfers not yet executed~~ ~~which will be effective on the following settlement day on the T2S dedicated cash account.~~ iii. For each T2S dedicated cash account ~~The~~ the sum of all settlement instructions and settlement restrictions which would be effective with the following settlement day as intended settlement day on the T2S dedicated cash account. iv. For each T2S dedicated cash account the amount of outstanding intraday credit from auto-collateralisation ~~iv. For each T2S dedicated cash account~~ ~~The sum of all failing transactions that need to be recycled during the following settlement day~~ ~~v. For each T2S dedicated cash account,~~ ~~Liquidity that can be obtained through auto-collateralisation against eligible collateral (T2S.13.310)~~	n/a	camt.052			

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Outcome/Decisions:

* CRG meeting of 16 December 2013: The CRG decided to recommend the approval of the Change Request.

* Advisory Group's advice on 3 February 2014: Following a written procedure from 27 January to 3 February 2014, the AG was in favour of the Change Request.

* CSG resolution on 5 February 2014: Following a written procedure from 27 January to 5 February 2014, the CSG adopted the resolution to approve the Change Requests.