T2S CHANGE REQUEST FORM			
General Information (Origin of Request) ☐ User Requirements (URD) or GUI Business Functionality Document (BFD) ☒ Other User Functional or Technical Documentation (SYS)			
Request raised by: 4CB	**Institute:** 4CB		**Date raised:**
Request title: Multiplex Editorial Change Request (for R2026.JUN)			**Request ref. no:** T2S 0863 SYS
Request type: Common	**Classification:** Maintenance		**Urgency:** Normal
1. Legal/business importance parameter[1]: Medium		**2. Market implementation efforts parameter:** n/a	
3. Operational/Technical risk parameter: n/a		**4. Financial impact parameter:** No cost impact	
Requestor Category: 4CB		**Status:** Registered	

Description of requested change:

Editorial changes regarding on UDFS, UHB and DMT File Format Specification (for R2026.JUN)

Reason for change and expected benefits/business motivation:

The editorial changes relate to either the UDFS or UHB for R2026.JUN. Their incorporation into the UDFS or UHB for R2026.JUN is required for clarifying the documentation underlying the software.

Please note that the changes referring to UDFS for R2026.JUN will also be reflected, when relevant, into the message documentation published in MyStandards.

1 *EUROSYSTEM UPDATE [T2S-SDD-PBR-0110, PBI-232534]: page 115 ff. (CRDM UHB-chapter 2.2.3.2 CSD Account Link – New/Edit Screen), page 401 ff. (CRDM UHB-chapter 4.3.2.19 CSD Account Link - New/Edit Screen); Overlapping validity periods of CSD Account Links 3*

2 *EUROSYSTEM UPDATE [T2S-SDD-CN-0120, PBI-236768]: page 620 ff. (UHB-chapter 2.4.2.4 Inbound Files – Search/List screen), page 623 ff. (UHB-chapter 2.4.2.5 Inbound Files – Details screen), page 626 ff. (UHB-chapter 2.4.2.6 Inbound Messages – Search/List Screen), page 633 ff. (UHB-chapter 2.4.2.7 Inbound Messages – Details Screen), page 638 ff. (UHB-chapter 2.4.2.8 Outbound Files – Search/List Screen), page 641 ff. (UHB-chapter 2.4.2.9 Outbound Files – Details Screen), page 643 ff. (UHB-chapter 2.4.2.10 Outbound Messages – Search/List Screen), page 651 ff. (UHB-chapter 2.4.2.11 Outbound Messages – Details Screen); Discrepancy in Timestamp fields in File and Message screens 4*

3 *EUROSYSTEM UPDATE [CRG-PBR-033, SDD-PBR-118, PBI-236373]: Securities Settlement Transaction Query V01 (DRAFT7semt.026.001.01) (MyStandards); Settlement instruction query with criteria 'Issuer CSD' fails to retrieve a settlement instruction 10*

4 *EUROSYSTEM UPDATE [Internal Review]: page 1742 (UDFS-chapter 4.2.1 ISO 20022 Codes); Addition of CCPC [CCP Collateral] in code list "ExposureType12Code" 11*

5 *EUROSYSTEM UPDATE [SDD-PBR-116, PBI-235808]: Message documentation on MyStandard SecurityMaintenanceRequest (reda.007.001.01), page 53 (CRDM UHB Book 2 - chapter 2.2.2.7 New/Edit Screen), page 459 (CRDM UHB Book 2 - chapter 4.3.2.46 Security - New/Edit Screen), page 405 (CRDM UDFS – chapter 3.1.3.14 SecurityMaintenanceRequest*

[1] Legal/business importance parameter was set to 'Medium' because with these editorial changes, the readability and clarity of the Scope Defining set of Documents will be improved. Also, the technical and functional documentation will be updated to be in line with the latest version of the implementation.

(reda.007)), page 614 (CRDM UDFS – chapter 5.1 Business Rules); Security Long and Short names must be always specified jointly 11

6 *EUROSYSTEM UPDATE [SDD-PBR-147, PBI-235888]: page 430 (CRDM UHB Book 1 - chapter 2.3.9.3 Invoice Configuration – New/Edit Screen); The field "Amount Threshold" of BILL GUI Invoice Configuration New/Edit screen must be limited to accept values up to 99,999,999,999,000,000 ..... 13*

7 *EUROSYSTEM UPDATE [SDD-PBR-117, PBI-236055]: Message documentation on MyStandards ModifyStandingOrder (camt.024.001.06), page 308 (CRDM UDFS-chapter 3.1.1.1 ModifyStandingOrder (camt.024)), page 597 (CRDM UDFS-chapter 5.1 Business Rules), page 219 (CRDM UHB 2.3.2.10 Standing/Predefined Liquidity Transfer Order – New/Edit Screen), page 853 (CRDM UHB-4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Enforcement of execution type for Liquidity Transfer Order 14*

8 *EUROSYSTEM UPDATE [SDD-PBR-119, PBI-236888]: page 844 (CRDM UHB-4.3.2.101 Standing/Predefined Liquidity Transfer Order – Search/List Screen), page 846 (CRDM UHB 4.3.2.102 Standing/Predefined Liquidity Transfer Order – Details Screen), page 849 (CRDM UHB-4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Modification of business rules 18*

9 *EUROSYSTEM UPDATE [INC-459600]: page 15 ff. (DMT-chapter 3.1.2 Static Data including all respective sub-chapters); Removal of chapter 3.1.2 Static Data including all respective sub-chapters 19*

10 *EUROSYSTEM UPDATE [INC-456101]: page 395 (CRDM UDFS-chapter 3.1.3.10.3 The message in the business context [PartyStatusAdvice (reda.016)]), page 437 (CRDM UDFS-chapter 3.1.3.22.3 The message in the business context [SecuritiesAccountStatusAdvice (reda.020)]), page 451 (CRDM UDFS-chapter 3.1.3.29.3 The message in the business context [CollateralDataStatusAdvice (reda.028)]), page 471 (CRDM UDFS-chapter 3.1.3.40.3 The message in the business context [3.1.3.40 EligibleCounterpartCSDStatusAdvice (reda.044)]); Annotations update 20*

11 *EUROSYSTEM UPDATE [Internal review]: page 425 ff. (DWH UHB-chapter 6.1.5 SCT05 – Follow up by time slot of cash postings); Field description update 25*

12 *EUROSYSTEM UPDATE [CR-720 Update]: page 201 ff. (UDFS-chapter 1.4.4.4.5 Real-time settlement closure schedule), page 202 (UDFS–chapter 1.4.4.4.6 Real-time settlement closure dependencies), page 205 ff. (UDFS–chapter 1.4.4.4.7 Real-time settlement closure dependencies); Optional inbound liquidity transfer in case of negative NCB account balance at liquidity cut-off 26*

13 *EUROSYSTEM UPDATE [Internal Review]: page 1149 (UDFS-chapter 3.3.5.12.2 The T2S-specific schema), page 1413 (UDFS-chapter 4.1 Index of Business Rules and Error Codes), BRMT; adding the Business Rule "IIMP100" 31*

14 *EUROSYSTEM UPDATE [PBI-236768]: page 620 ff. (UHB-chapter 2.4.2.4 Inbound Files - Search/List Screen), page 623 ff. (UHB-chapter 2.4.2.5 Inbound File - Details Screen), page 626 ff. (UHB-chapter 2.4.2.6 Inbound Messages - Search/List Screen), page 633 ff. (UHB-chapter 2.4.2.7 Inbound Message - Details Screen), page 638 ff. (UHB-chapter 2.4.2.8 Outbound Files - Search/List Screen), page 641 ff. (UHB-chapter 2.4.2.9 Outbound File - Details Screen), page 643 ff. (UHB-chapter 2.4.2.10 Outbound Messages - Search/List Screen), page 651 ff. (UHB-chapter 2.4.2.11 Outbound Message - Details Screen); Editorial change 32*

15 *EUROSYSTEM UPDATE [Internal Review]: page 957 ff. (UDFS-chapter 3.3.2.5.2 Schema), page 1028 ff. (UHB-chapter 3.3.2.19.2 Schema), page 1381 ff. (UDFS-chapter 4.1 Index of Business Rules and Error Codes); BRMT; adding the Business Rule "IIMP152"; Changes to MyStandards UG for camt.009.001.08 and camt.069.001.05 ..... 38*

16 *EUROSYSTEM UPDATE [CR-0807, CR-823 Update]: page 1145 ff. (UDFS-chapter 3.3.5.10 SecuritiesSettlementTransactionAuditTrailReportV04 (semt.022.001.04)); semt.022 reporting gap 40*

Proposed wording for the change request:

1 EUROSYSTEM UPDATE [T2S-SDD-PBR-0110, PBI-232534]: page 115 ff. (CRDM UHB-chapter 2.2.3.2 CSD Account Link – New/Edit Screen), page 401 ff. (CRDM UHB-chapter 4.3.2.19 CSD Account Link - New/Edit Screen); Overlapping validity periods of CSD Account Links

CRDM UHB Update of field description. Introduction of business rule DAU2003.

CRDM UHB-chapter 2.2.3.2 CSD Account Link – New/Edit Screen, page 115

Context of Usage […]

Field Description

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

Buttons

Submit	This function enables the user to create or edit a CSD Account Link. References for error messages [}]: […] ▌DAU2001 ▌DAU2003 ▌DAU2020 ▌ […]
[…]	[…]

CRDM UHB-chapter 4.3.2.19 CSD Account Link - New/Edit Screen, page 401

Context of Usage […]

Field Description

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

2 EUROSYSTEM UPDATE [T2S-SDD-CN-0120, PBI-236768]: page 620 ff. (UHB-chapter 2.4.2.4 Inbound Files – Search/List screen), page 623 ff. (UHB-chapter 2.4.2.5 Inbound Files – Details screen), page 626 ff. (UHB-chapter 2.4.2.6 Inbound Messages – Search/List Screen), page 633 ff. (UHB-chapter 2.4.2.7 Inbound Messages – Details Screen), page 638 ff. (UHB-chapter 2.4.2.8 Outbound Files – Search/List Screen), page 641 ff. (UHB-chapter 2.4.2.9 Outbound Files – Details Screen), page 643 ff. (UHB-chapter 2.4.2.10 Outbound Messages – Search/List Screen),

page 651 ff. (UHB-chapter 2.4.2.11 Outbound Messages – Details Screen); Discrepancy in Timestamp fields in File and Message screens

UHB Update of field description. There is a discrepancy between the screen display and the UHB description for the fields “Entry Timestamp” and “Delivery Timestamp” for the File and Message screens

UHB-chapter 2.4.2.4 - Inbound Files – Search/List screen, page 620 ff.

Context of Usage

This screen contains a number of search fields. By inputting the relevant data, you can search for inbound files. The search results will be displayed in a list, which is sorted by the values of the ‘Entry Timestamp ~~Date and Time~~’ column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Field Description

Inbound Files – Search Criteria	
[…]	[…]
~~Entry Date and Time~~ Entry Timestamp from*	Enter the lower bound of the search range for the calendar date and time from which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The ‘~~Entry Date and Time~~ Entry Timestamp from’ date must be earlier than or equal to the current business date and earlier than the ‘~~Entry Date and Time~~ Entry Timestamp to’ date. References for error messages: [} **Error! Bookmark not defined.**] • QMPC015 • QMPC073
~~Entry Date and Time~~ Entry Timestamp to*	Enter the upper bound of the search range for the calendar date and time until which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The ‘~~Entry Date and Time~~ Entry Timestamp to’ date must be later than the ‘~~Entry Date and Time~~ Entry Timestamp from’ date. Reference for error message: [} **Error! Bookmark not defined.**] QMPC015
[…]	[…]

Inbound Files – List Repetitive block for each business object of an inbound file	
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the inbound file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~:μsμsμsμsμs~~
[…]	[…]

UHB-chapter 2.4.2.5 - Inbound Files – Details screen, page 623 ff.

Context of Usage […]

Field Description

Inbound Files Details Information	
Sender File Reference	Shows the identification of the original file containing the messages.
Network Service	Shows the name of the network service.
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~:μsμsμsμsμs~~
[…]	[…]

UHB-chapter 2.4.2.6 - Inbound Messages – Search/List Screen, page 626 ff.

Context of Usage This screen contains a number of search fields. By inputting the relevant data, you can search for inbound messages. The search results will be displayed in a list, which is sorted by the values of the 'Entry Timestamp ~~Date and Time~~' column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Field Description

Inbound Messages – Search Criteria	
[…]	[…]

~~Entry Date and Time~~ Entry Timestamp from*	Enter the lower bound of the search range for the calendar date and time from which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The '~~Entry Date and Time~~ Entry Timestamp from' date must be earlier than or equal to the current business date and earlier than the '~~Entry Date and Time~~ Entry Timestamp to' date. References for error messages: [} **Error! Bookmark not defined.**] • QMPC015 • QMPC073
~~Entry Date and Time~~ Entry Timestamp to*	Enter the upper bound of the search range for the calendar date and time until which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The '~~Entry Date and Time~~ Entry Timestamp to' date must be later than the '~~Entry Date and Time~~ Entry Timestamp from' date. Reference for error message: [} **Error! Bookmark not defined.**] QMPC015
[…]	[…]

UHB-chapter 2.4.2.7 - Inbound Messages – Details Screen, page 633 ff.

Context of Usage […]

Field Description

Inbound Messages Details Information	
Sender File Reference	Shows the identification of the original file containing the messages.
Network Service	Shows the name of the network service.
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~
[…]	[…]

UHB-chapter 2.4.2.8 - Outbound Files – Search/List screen, page 638 ff.

Context of Usage This screen contains a number of search fields. By inputting the relevant data, you can search for outbound files. The search results will be displayed in a list, which is sorted by the values of the 'Delivery Timestamp ~~Date and Time'~~ column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the

buttons below.

Field Description

Outbound Files – Search Criteria	
[…]	[…]
~~Delivery Date and Time~~ Delivery Timestamp from*	Enter the lower bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date – start of real-time settlement. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp ~~Date and Time~~ from' date must be earlier than or equal to the current business date and earlier than the 'Delivery Timestamp ~~Date and Time~~ to' date. References for error messages [} 2442]: - QMPC015 - QMPC073
~~Delivery Date and Time~~ Delivery Timestamp to*	Enter the upper bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date and time. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp ~~Date and Time~~ to' date must be later than the 'Delivery Timestamp ~~Date and Time~~ from' date. Reference for error message [} 2442]: - QMPC015
[…]	[…]

Outbound Files – List Repetitive block for each business object of an outbound file	
Delivery Timestamp ~~Date and Time~~	Shows the date and time when the outbound file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~
[…]	[…]

UHB-chapter 2.4.2.9 - Outbound Files – Details screen, page 641 ff.

Context of Usage […]

Field Description

Outbound Files Details Information	
Delivery Timestamp ~~Date and Time~~	Shows the date and time when the outbound file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~:μsμsμsμsμs~~
[…]	[…]

UHB-chapter 2.4.2.10 - Outbound Messages – Search/List Screen, page 643 ff.

Context of Usage This screen contains a number of search fields. By inputting the relevant data, you can search for subscribed outbound messages and those sent compulsory. The search result will be displayed in a list, which is sorted by the values of the 'Delivery Timestamp ~~Date and Time~~' column in descending order (default setting).

Field Description

Outbound Messages – Search Criteria	
[…]	[…]
~~Delivery Date and Time~~ Delivery Timestamp from*	Enter the lower bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date – start of real-time settlement. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp ~~Date and Time~~ from' date must be earlier than or equal to the current business date and earlier than the 'Delivery Timestamp ~~Date and Time~~ to' date. References for error messages [} 2442]: - QMPC015 - QMPC073
~~Delivery Date and Time~~ Delivery Timestamp to*	Enter the upper bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date and time. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp ~~Date and Time~~ to' date must be later than the 'Delivery Timestamp ~~Date and Time~~ from' date. Reference for error message [} 2442]: - QMPC015
[…]	[…]

Outbound Messages – List Repetitive block for each business object of an outbound file	
Delivery Timestamp ~~Date and Time~~	Shows the date and time when the outbound file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~:μsμsμsμsμs~~

[…]	[…]

UHB-chapter 2.4.2.11 - Outbound Messages – Details Screen, page 651 ff.

Context of Usage […]

Field Description

Outbound Messages Details Information	
Delivery Timestamp ~~Date and Time~~	Shows the date and time when the file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~
[…]	[…]

3 EUROSYSTEM UPDATE [CRG-PBR-033, SDD-PBR-118, PBI-236373]: Securities Settlement Transaction Query V01 (DRAFT7semt.026.001.01) (MyStandards); Settlement instruction query with criteria 'Issuer CSD' fails to retrieve a settlement instruction

A Security can have an Issuer CSD as well as different Technical Issuers. When <IssuerCSD> is used as a search criterion in the Settlement Instruction Query, the Query not only takes into account the original Issuer CSD, but also the Technical Issuers, which leads to the query not returning the expected Settlement Instructions in the semt.027 result. The issue occurs for both U2A and A2A.

Change on MyStandards

Securities Settlement Transaction Query V01 (DRAFT7semt.026.001.01)

X-Path: /Document/SctiesSttlmTxQry/QryDef/SchCrit/IssrCSD:

Annotation > Notes
T2S-Mapping: Relationship '~~Technical~~ Issuer Party Technical Identifier': Security CSD Link

4 EUROSYSTEM UPDATE [Internal Review]: page 1742 (UDFS-chapter 4.2.1 ISO 20022 Codes); Addition of CCPC [CCP Collateral] in code list "ExposureType12Code"

Addition of code CCPC [CCP Collateral] between CCIR and COMM in code list "ExposureTypexCode" in T2S UDFS chapter 4.2.1 ISO 20022 Codes

- Currently, the data type of the code list is ExposureType2Code in the UDFS

- With T2S CR-809, the data type will become ExposureType12Code but only the new code UDMS will be added

- However, a code CCPC [CCP collateral] between CCIR and COMM is also specified in the code list ExposureType12Code on MyStandards

- The fact that this code CCPC is missing in the UDFS is due to a previous release when the datatype of ExposureType2Code had already been changed to ExposureType4Code on MyStandards but this change had not been implemented in the UDFS

UDFS-chapter 4.2.1 ISO 20022 Codes, page 1742

ExposureType12Code

CODE	NAME
BFWD	BondForward
CCIR	CrossCurrencyIRS
CCPC	CCP Collateral
COMM	Commodities

5 EUROSYSTEM UPDATE [SDD-PBR-116, PBI-235808]: Message documentation on MyStandard SecurityMaintenanceRequest (reda.007.001.01), page 53 (CRDM UHB Book 2 - chapter 2.2.2.7 New/Edit Screen), page 459 (CRDM UHB Book 2 - chapter 4.3.2.46 Security - New/Edit Screen), page 405 (CRDM UDFS – chapter 3.1.3.14 SecurityMaintenanceRequest (reda.007)), page 614 (CRDM UDFS – chapter 5.1 Business Rules); Security Long and Short names must be always specified jointly

CRDM Business Rule DSU1703 is introduced to include a check that Security Short Name and Security Long Name cannot be empty for a given existing and active Security Name.

Message documentation on MyStandards

Security Maintenance Request V01 (DRAFT2reda.007.001.01)

CRDM UHB Book 2-chapter 2.2.2.7, page 53

Security Name	
Valid from	Enter or pick the date from which the name of the security is valid. This date must be later than or equal to the current date. This field is not available in new screen. This field is read-only in edit mode while editing the values of an existing item. References for error messages [}]: I DSC1027 I DSU1005 I DSU1006 I DSU1007 I DSU1009 Required format is: Date.
Long Name	Enter the full name of the security. This field is mandatory. References for error messages [}]: I DSU1006 I DSU1703 Required format is: max. 350x.
Security Short Name	Enter the short name of the security. This field is mandatory. References for error messages [}]: I DSU1006 I DSU1703 Required format is: max. 35x.

CRDM UHB Book 2-chapter 4.3.2.46 Security - New/Edit Screen, page 459

Reference for error message	Field or Button	Error Text	Description
DSU1703	I Long Name field	Securities Short and Long Name must	When performing a Securities Update request, Securities Short Name and Securities Long

Reference for error message	Field or Button	Error Text	Description
	I Securities Short Name field I Submit button	always be specified jointly.	Name must always be specified jointly, if any of both is updated.

CRDM UDFS-chapter 3.1.3.14 SecurityMaintenanceRequest (reda.007), page 405

MESSAGE ITEM	BUSINESS RULES
ISOSecurityLongName Document/SctyMntncReq/UpdTp/UpdTp/Add/FinInstrmAttrbts/ISOSctyLngNm	DSU1006 DSU1703 IIMP137
ISOSecurityShortName Document/SctyMntncReq/UpdTp/UpdTp/Add/FinInstrmAttrbts/ISOSctyShrtNm	DSU1006 DSU1703 IIMP137
NameValidFrom Document/SctyMntncReq/UpdTp/UpdTp/Add/FinInstrmAttrbts/NmVldFr	DSU1006 DSU1009

CRDM UDFS-chapter 5.1 Business Rules, page 614

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2S	TIPS	RTGS	CLM	ECONS 2
DSU1703	When performing a Securities Update request, Securities Short Name and Securities Long Name must always be specified jointly, if any of both is updated.	reda.007	reda.029	REJT	Securities Short and Long Name must always be specified jointly.	Yes	No	No	No	No

6 EUROSYSTEM UPDATE [SDD-PBR-147, PBI-235888]: page 430 (CRDM UHB Book 1 - chapter 2.3.9.3 Invoice Configuration – New/Edit Screen); The field “Amount Threshold” of BILL

GUI Invoice Configuration New/Edit screen must be limited to accept values up to 99,999,999,999,000,000

The invoice configuration is used to configure billing process parameters at service and system entity level. In CRDM GUI - Invoice Configuration New/Edit Screen it is possible to set the parameter (Amount Threshold) applied to service item dependent on parameter.

NCBs must fill in the field “Amount Threshold” in invoice configurations of AS participant because this field is the parameter on which 5009 service item consumption cost calculation relies on.

The price to apply to 5009 Service Item depends on the range in which the value of "Amount Threshold" falls, indeed the AS pricing scheme are defined bands for which different prices are applied.

The last band contains all values greater than 50,000, so AS setting Amount Threshold with the maximum acceptable value by CRDM GUI (999,999,999,999,999,999) should be priced with the price of last band of the service item 5009.

CRDM UHB Book 1-chapter 2.3.9.3 Invoice Configuration – New/Edit Screen, page 430

Field Description

Invoice Configuration	
[…]	
Amount Threshold	Enter the threshold to be considered for all fee schedules dependent on parameter (value expressed in EUR millions/day). This field is not allowed for ECB Invoice configuration. This field is used and modifiable only: I by CB Users for its own Invoice configuration I by CB Users and ECB Users not granted with ‘BILL Monitor’ privilege for their Participants’ Invoice configuration. The allowed values for this field must be equal or greater than 0 and lower or equal than 99,999,999,999,000,000. This field is mandatory. Required format is amount.
[…]	

7 EUROSYSTEM UPDATE [SDD-PBR-117, PBI-236055]: Message documentation on MyStandards ModifyStandingOrder (camt.024.001.06), page 308 (CRDM UDFS-chapter 3.1.1.1 ModifyStandingOrder (camt.024)), page 597 (CRDM UDFS-chapter 5.1 Business Rules), page 219 (CRDM UHB 2.3.2.10 Standing/Predefined Liquidity Transfer Order – New/Edit Screen), page 853

(CRDM UHB-4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Enforcement of execution type for Liquidity Transfer Order

Enforcement of execution type for Liquidity Transfer Order

Message documentation on MyStandards

Modify Standing Order V06 (camt.024.001.06)

CRDM UDFS-chapter 3.1.1.1 ModifyStandingOrder (camt.024), page 308

MESSAGE ITEM	BUSINESS RULES
[...]	
Event Type Document/ModfyStgOrdr/NewStgOrdrValSet/ExctnTp/Evt/Prtry	DCC4090 DCU4090 DCC4081 DCC4200 DCU4081 DCU4200 DCC4204 DCU4204 DCC4210 DCU4210 DCU4215
Time Document/ModfyStgOrdr/NewStgOrdrValSet/ExctnTp/Tm	DCC4090 DCU4215
Validity Period Document/ModfyStgOrdr/NewStgOrdrValSet/VldtyPrd	DCC4120 DCU4140 DCU4141 DCU4130 DCC4200 DCU4200 DCU4201 DCC4121 DCU4010 DCU4030 IIMP138

CRDM UDFS-chapter 5.1 Business Rules, page 597

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2S	TIPS	RTGS	CLM	ECONS 2
DCU4215	When performing a Standing Liquidity Transfer Order Update request, the type of execution (Event Type, Execution	camt.024	camt.025	REJT	Invalid type of execution	Yes	No	Yes	Yes	No

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2S	TIPS	RTGS	CLM	ECONS2
	Time, AS Procedure) cannot be changed.									

CRDM UHB-chapter 2.3.2.10 Standing/Predefined Liquidity Transfer Order – New/Edit Screen, page 219

Fields Description	Standing/Predefined Liquidity Transfer Order	
	[…]	
	Event Type	Select the event type code that trigger the Liquidity Transfer Order. The field displays the subset of allowed business events for the setup of liquidity transfer orders. Reference for error message [}]: ▌DCC4081 ▌DCC4200 ▌DCC4210 ▌DCU4081 ▌DCU4200 ▌DCU4210 ▌DCU4215 The field is blank and disabled if one between the 'Execution Time' and AS Procedure" is filled in. This field depends on the selected debited cash account number. This field is only allowed for "Standing" and "Predefined" Order Types. It is disabled and empty otherwise.
	Execution Time	Enter the Execution Time that trigger the Liquidity Transfer Order. Reference for error message [}]: ▌DCU4215 The field is blank and disabled if one between the 'Event Type' and AS Procedure" is filled in. This field is only allowed for "Standing" and "Predefined" Order Types and if the Debited Account is T2S DCA or T2S CB Account. It is disabled and empty otherwise.

[…]	
AS Procedure	Select the Ancillary System Procedure. Possible values: ▌Procedure C automated ▌Procedure C manual ▌Procedure D automated Reference for error message [}]: ▌DCC4201 ▌DCU4201 ▌DCU4215 This field is only allowed for CLM and RTGS debited account. This field is only allowed for "Standing" and “Predefined” Order Types. It is disabled and empty otherwise.

[…]

Buttons

Submit	This function enables the user to create or edit a Liquidity Transfer Order. Reference for error message [}]: ▌DCC4001 […] ▌DCU4210 ▌DCU4215 ▌DCU4800 ▌DCD4095 ▌DCU4095
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

CRDM UHB-chapter 4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen, page 853

Reference for error message	Field or Button	Error Text	Description
DCU4215	▌Event Type ▌AS Procedure ▌Execution Time ▌Submit button	Invalid type of execution	When performing a Standing Liquidity Transfer Order Update request, the type of execution (Event Type, Execution Time, AS Procedure) cannot be changed.

8 EUROSYSTEM UPDATE [SDD-PBR-119, PBI-236888]: page 844 (CRDM UHB-4.3.2.101 Standing/Predefined Liquidity Transfer Order – Search/List Screen), page 846 (CRDM UHB 4.3.2.102 Standing/Predefined Liquidity Transfer Order – Details Screen), page 849 (CRDM UHB-4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Modification of business rules

Modification of business rules DCC4095, DCU4095, DCD4095 that will not allow a CRDM configuration of a Rule-based zero floor Liquidity Transfer Order referencing a creditor account already used in other Liquidity Transfer with same order type. Regarding Rule-Based Floor and Rule-Based ceiling, the behaviour of CRDM is correct and only the description of the business rules must be aligned.

CRDM UHB-chapter 4.3.2.101 Standing/Predefined Liquidity Transfer Order – Search/List Screen, page 844

Reference for error message	Field or Button	Error Text	Description
DCD4095	▌Order Type field ▌Restore button	Floor/Ceiling configuration already exists	When performing a Rule-Based Liquidity Transfer Order Restore request, there can never be more than one floor configuration ~~debiting~~ crediting the same Cash Account, more than one zero floor configuration ~~debiting~~ crediting the same Cash Account or more than one ceiling configuration ~~crebiting~~ debiting the same Cash Account over the same validity period.

CRDM UHB-chapter 4.3.2.102 Standing/Predefined Liquidity Transfer Order – Details Screen, page 846

Reference for error message	Field or Button	Error Text	Description
DCD4095	▌Order Type field ▌Restore button	Floor/Ceiling configuration already exists	When performing a Rule-Based Liquidity Transfer Order Restore request, there can never be more than one floor configuration ~~debiting~~ crediting the same Cash Account,

Reference for error message	Field or Button	Error Text	Description
			more than one zero floor configuration ~~debiting~~ crediting the same Cash Account or more than one ceiling configuration ~~crebiting~~ debiting the same Cash Account over the same validity period.

CRDM UHB-chapter 4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen, page 849

Reference for error message	Field or Button	Error Text	Description
DCC4095	▌Order Type field ▌Restore button	Floor/Ceiling configuration already exists	When performing a Rule-Based Liquidity Transfer Order Create request, there can never be more than one floor configuration ~~debiting~~ crediting the same Cash Account, more than one zero floor configuration ~~debiting~~ crediting the same Cash Account or more than one ceiling configuration ~~crebiting~~ debiting the same Cash Account over the same validity period.
DCU4095	▌Order Type field ▌Submit button	Floor/Ceiling configuration already exists	When performing a Rule-Based Liquidity Transfer Order Create request, there can never be more than one floor configuration ~~debiting~~ crediting the same Cash Account, more than one zero floor configuration ~~debiting~~ crediting the same Cash Account or more than one ceiling configuration ~~crebiting~~ debiting the same Cash Account over the same validity period.

9 EUROSYSTEM UPDATE [INC-459600]: page 15 ff. (DMT-chapter 3.1.2 Static Data including all respective sub-chapters); Removal of chapter 3.1.2 Static Data including all respective sub-chapters

[CR-820] DMT File Format Specification not updated, removal of the section.

DMT File Format Specification-chapter 3.1.2 Static Data, page 15 ff.

Deletion of the following chapter:

3.1.2 Static Data3.1.2.1 Party Reference Data – New
3.1.2.2 Technical Address Network Service Link - New
3.1.2.3 Additional Party Market Specific Attributes - New
3.1.2.4 Securities Account - New
3.1.2.5 Additional Securities Account Market Specific Attributes - New
3.1.2.6 Securities - New

3.1.2.7 Securities Market Specific Attributes - New
3.1.2.8 Investor CSD Security Restrictions – New
3.1.2.9 CSD Account Link - New
3.1.2.10 Securities CSD Link - New
3.1.2.11 CMB Securities Account Links - New
3.1.2.12 User - New
3.1.2.13 Roles - New
3.1.2.14 Secured Group - New
3.1.2.15 Grant Roles - New
3.1.2.16 Grant System Privilege - New
3.1.2.17 Grant Object Privilege - New
3.1.2.18 Grant Object Privilege (Secured Group) - New
3.1.2.19 Message Subscription Rule Set - New
3.1.2.20 Message Subscription Rule - New
3.1.2.21 Restriction Type - New
3.1.2.22 Restriction Type Rule - New
3.1.2.23 Conditional Securities Delivery Rule Set - New
3.1.2.24 Conditional Securities Delivery Rule - New
3.1.2.25 Report Configuration - New
3.1.2.26 Eligible Counterpart CSD - New
3.1.2.27 Certificate Distinguished Name
3.1.2.28 User Certificate Distinguished Name Link
3.1.2.29 Restrictions on Securities Account – New
3.1.2.30 Restrictions on T2S Dedicated Cash Accounts – New
3.1.2.31 Euro Foreign Exchange Reference Rate - New

10 EUROSYSTEM UPDATE [INC-456101]: page 395 (CRDM UDFS-chapter 3.1.3.10.3 The message in the business context [PartyStatusAdvice (reda.016)]), page 437 (CRDM UDFS-chapter 3.1.3.22.3 The message in the business context [SecuritiesAccountStatusAdvice (reda.020)]), page 451 (CRDM UDFS-chapter 3.1.3.29.3 The message in the business context [CollateralDataStatusAdvice (reda.028)]), page 471 (CRDM UDFS-chapter 3.1.3.40.3 The message in the business context [3.1.3.40 EligibleCounterpartCSDStatusAdvice (reda.044)]); Annotations update

Annotation update for rejection and queueing of messages

CRDM UDFS-chapter 3.1.3.10.3 The message in the business context [PartyStatusAdvice (reda.016)]), page 395

3.1.3.10.3 The message in business context [reda.016]

Usage Case: Rejected

This message usage describes a party status advice message sent by CRDM when a maintenance request has been rejected.

Specific message content

Field for Status is filled with rejection code “REJT”.

MESSAGE ITEM	UTILISATION
Status Document/PtyStsAdvc/PtySts/Sts	Fixed value "REJT"
Proprietary~~Status~~Reason Document/PtyStsAdvc/PtySts/StsRsn/Rsn/Prtry	~~Details for reason~~ Fixed value "REJT"
AdditionalInformation Document/PtyStsAdvc/PtySts/StsRsn/AddtlInf	Error description

Usage case example: *PartyStatusRejected_*example.xml

In this example processing for a party creation request sent with reference “SAMPLEPARTYCRE” has been rejected. Thus the sender originating the maintenance request is notified with the status advice.

Usage Case: Queued

This message usage describes a party status advice message sent by CRDM when a maintenance request has been queued.

Specific message content

Field for Status is filled with rejection code “QUED”.

MESSAGE ITEM	UTILISATION
Status Document/PtyStsAdvc/PtySts/Sts	Fixed value "QUED"
~~Status~~ProprietaryReason Document/PtyStsAdvc/PtySts/StsRsn/Rsn/Prtry	~~Details for reason~~ Fixed value "QUED"
AdditionalInformation Document/PtyStsAdvc/PtySts/StsRsn/AddtlInf	Details for queueing

Usage case example: *PartyStatusQueued_*example.xml

In this example processing for a party update request sent with reference “SAMPLEPARTYUPD” has been queued. Thus the sender originating the maintenance request is notified with the status advice.

Usage Case: Completed

CRDM UDFS-chapter 3.1.3.22.3 The message in the business context [SecuritiesAccountStatusAdvice (reda.020)]), page 437

3.1.3.22.3 The message in business context

Usage Case: Rejected

This message usage describes a securities account status advice message sent by CRDM when a maintenance request has been rejected.

Specific message requirements

Field for Status is filled with rejection code “REJT”.

MESSAGE ITEM	UTILISATION
Status Document/SctiesAcctStsAdvc/SctiesAcctSts/Sts	Fixed value "REJT"
~~Status~~ProprietaryReason Document/SctiesAcctStsAdvc/SctiesAcctSts/StsRsn/Rsn/Prtry	~~Details for reason~~ Fixed value "REJT"
AdditionalInformation Document/SctiesAcctStsAdvc/SctiesAcctSts/StsRsn/AddtlInf	Error description

Usage case example: *SecuritiesAccountUpdateRejected*_example.xml

In this example processing for a securities account creation request sent with reference “SAMPLET2SCRESAC” has been rejected. Thus the sender originating the request is notified with the status advice.

Usage Case: Queued

This message usage describes a securities account status advice message sent by CRDM when a maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code “QUED”.

MESSAGE ITEM	UTILISATION
Status Document/SctiesAcctStsAdvc/SctiesAcctSts/Sts	Fixed value "QUED"
~~Status~~ProprietaryReason Document/SctiesAcctStsAdvc/SctiesAcctSts/StsRsn/Rsn/Prtry	~~Details for reason~~ Fixed value "QUED"
AdditionalInformation Document/SctiesAcctStsAdvc/SctiesAcctSts/StsRsn/AddtlInf	Details for queueing

Usage case example: *SecuritiesAccountUpdateQueued*_example.xml

In this example processing for a securities account update request sent with reference “SAMPLET2SSACUPD” has been queued. Thus the sender originating the request is notified with the status advice.

CRDM UDFS-chapter 3.1.3.29.3 The message in the business context [CollateralDataStatusAdvice (reda.028)]), page 451

3.1.3.29.3 The message in business context

Usage Case: Rejected

This message usage describes a collateral data status advice message sent by CRDM when a collateral data maintenance request has been rejected.

Specific message requirements

Field for Status is filled with rejection code “REJT”.

MESSAGE ITEM	UTILISATION
Status Document/CollDataStsAdvc/StsRsn/Sts	Fixed value "REJT"
ProprietaryReason Document/CollDataStsAdvc/StsRsn/Rsn/Rsn/Prtry	~~Details for reason~~ Fixed value "REJT"
AdditionalInformation Document/CollDataStsAdvc/StsRsn/Rsn/AddtlInf	Error description

Usage case example: *CollateralDataUpdateRejected*_example.xml

In this example processing for a close link creation request sent with reference “SAMPLET2SCLOSELI” has been rejected. Thus the sender originating the request is notified with the status advice.

Usage Case: Queued

This message usage describes a collateral data status advice message sent by CRDM when a collateral data maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code “QUED”.

MESSAGE ITEM	UTILISATION
Status Document/CollDataStsAdvc/StsRsn/Sts	Fixed value "QUED"
ProprietaryReason Document/CollDataStsAdvc/StsRsn/Rsn/Rsn/Prtry	~~Details for reason~~ Fixed value "QUED"
AdditionalInformation Document/CollDataStsAdvc/StsRsn/Rsn/AddtlInf	Details for queueing

Usage case example: *CollateralDataUpdateQueued*_example.xml

In this example processing for an eligible securities creation request sent with reference “SAMPLET2SELIGSEC” has been queued. Thus the sender originating the request is notified with the status advice.

CRDM UDFS-chapter 3.1.3.40.3 The message in the business context [3.1.3.40 EligibleCounterpartCSDStatusAdvice (reda.044)]), page 471

3.1.3.40.3 The message in business context

Usage Case: Rejected

This message usage describes an eligible counterpart CSD status advice message sent by CRDM when an eligible counterpart CSD maintenance request has been rejected.

Specific message requirements

Field for Status is filled with rejection code “REJT”.

MESSAGE ITEM	UTILISATION
Status Document/ElgblCntrptCSDStsAdvc/StsRsn/Sts	Fixed value "REJT"
ProprietaryReason Document/ElgblCntrptCSDStsAdvc/StsRsn/Rsn/Rsn/Prtry	Fixed value "REJT"
AdditionalInformation Document/ElgblCntrptCSDStsAdvc/StsRsn/Rsn/AddtlInf	Error description

Usage case example: *EligibleCounterpartCSDUpdateRejected*_example.xml

In this example processing for an eligible counterpart CSD creation request sent with reference “SAMPLET2SELGCSD” has been rejected. Thus the sender originating the request is notified with the status advice.

Usage Case: Queued

This message usage describes an eligible counterpart CSD status advice message sent by CRDM when an eligible counterpart CSD maintenance request has been queued.

Specific message requirements

Field for Status is filled with rejection code “QUED”.

MESSAGE ITEM	UTILISATION
Status Document/ElgblCntrptCSDStsAdvc/StsRsn/Sts	Fixed value "QUED"
ProprietaryReason	~~Details for reason~~

MESSAGE ITEM	UTILISATION
/Document/ElgblCntrptCSDStsAdvc/StsRsn/Rsn/Rsn/Prtry	Fixed value "QUED"
AdditionalInformation Document/ElgblCntrptCSDStsAdvc/StsRsn/Rsn/AddtlInf	Details for queueing

Usage case example: *EligibleCounterpartCSDUpdateQueued*_example.xml

In this example processing for an eligible counterpart CSD creation request sent with reference "SAMPLET2SELGCSD" has been queued. Thus the sender originating the request is notified with the status advice.

11 EUROSYSTEM UPDATE [Internal review]: page 425 ff. (DWH UHB-chapter 6.1.5 SCT05 – Follow up by time slot of cash postings); Field description update

Update of Field Description

DWH UHB-chapter 6.1.5 SCT05 – Follow up by time slot of settlement activity, page 425 ff

SCT05 – Follow-up by time slot of cash postings – Output Screen	
Balance type	Shows the balance type for which the cash postings are displayed from the possible values: - Earmarking - Blocking - CoSD blocking - Deliverable - Reservation For origin = "Liquidity Transfer", only balance type = Deliverable" is possible.
Origin	Shows the posting origin for which the cash postings are displayed from the possible values: - Settlement instructions - Settlement restrictions - Liquidity transfers (only balance type "Deliverable") - Total for all types
Debit/ Credit	The aggregation within origin of the cash postings on the debited/ credited side
~~Credit~~	~~The aggregation within origin of the cash postings on the credited side~~

Total (per balance type / origin)	The sums of 'Volume' and 'Amount' across 'Debit' and 'Credit' per column, within origin.
Volume	
Time slots: - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	The aggregation within debit/credit/total of all cash postings found for each designated time-slot.
~~Volume~~	~~The aggregated number of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.~~
~~Amount~~	~~The aggregated amount of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.~~
Amount	
Total (per balance type): - Total earmarking - Total blocking - Total COSD blocking - Total deliverable - Total reservation	The sums of 'Volume' and 'Amount' across 'Debit' and 'Credit' per column, over all origins within balance type.
Total (final)	The sums of 'Volume' and 'Amount' across 'Debit' and 'Credit' per column, over all balance types.

12 EUROSYSTEM UPDATE [CR-720 Update]: page 201 ff. (UDFS-chapter 1.4.4.4.5 Real-time settlement closure schedule), page 202 (UDFS–chapter 1.4.4.4.6 Real-time settlement closure dependencies), page 205 ff. (UDFS–chapter 1.4.4.4.7 Real-time settlement closure

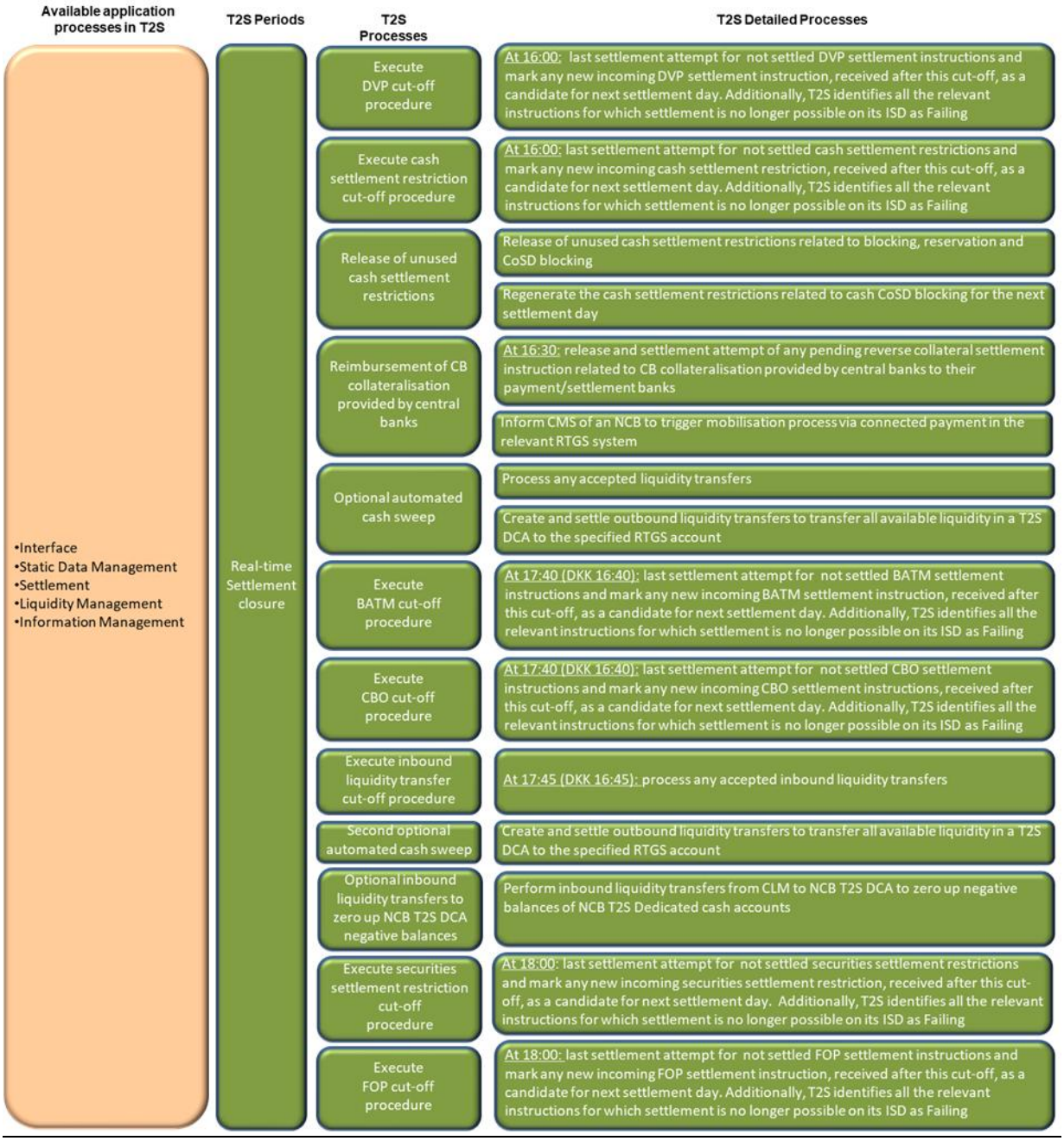
dependencies); Optional inbound liquidity transfer in case of negative NCB account balance at liquidity cut-off

Editorial changes

UDFS-chapter 1.4.4.4.5 Real-time settlement closure schedule, page 201

Update of diagram 49:

DIAGRAM 49 – REAL-TIME SETTLEMENT CLOSURE SCHEDULE



UDFS–chapter 1.4.4.4.6 Real-time settlement closure dependencies, page 202-205

Update of diagram 50:

DIAGRAM 50 – REAL-TIME SETTLEMENT CLOSURE DEPENDENCIES

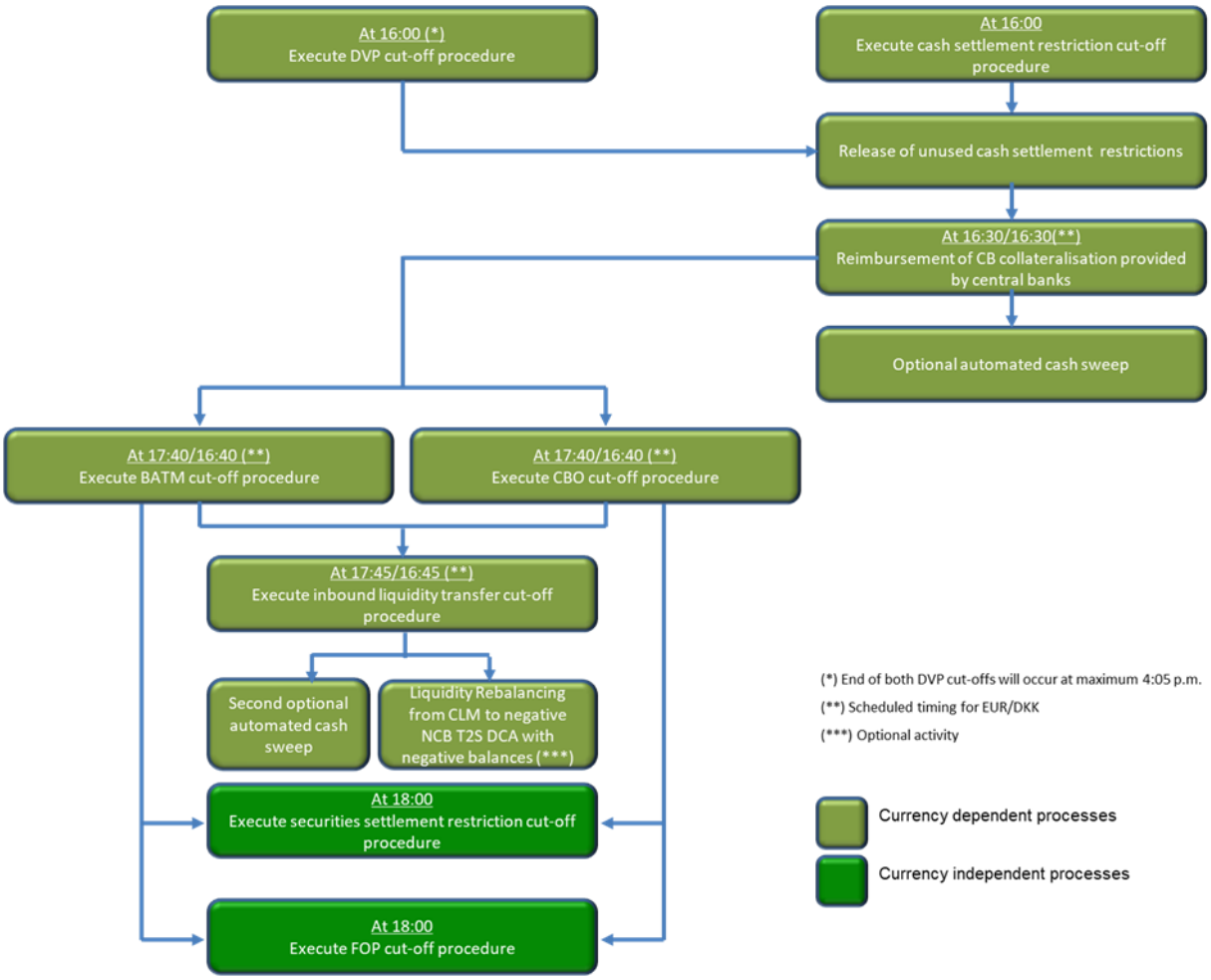


TABLE 47 - DEPENDENCIES DURING THE REAL-TIME SETTLEMENT CLOSURE

T2S DETAILED PROCESSES	DEPENDENCIES	
	TYPE OF DEPENDENCY	DESCRIPTION
[…]	[…]	[…]
Execute incoming liquidity transfer cut-off procedure	BATM cut-off completed and CBO cut-off completed And Time: 17:45 (DKK 16:45)	This process starts after the completion of the execution of BATM and CBO cut-off procedures. In addition this process does not start before 17:45. In case of emergency situations a change of incoming liquidity transfers cut-off is only possible according to a process to be defined in the T2S MOP.

Second o~~O~~ptional automated cash sweep	Inbound liquidity transfer cut-off completed	This process starts after the completion of the execution of inbound liquidity transfer cut-off procedures.
Liquidity rebalancing from CLM to NCB T2S dedicated cash accounts with negative balances	Inbound liquidity transfer cut-off completed	This process starts after the completion of the execution of inbound liquidity transfer cut-off procedures.
[…]	[…]	[…]

UDFS–chapter 1.4.4.4.7 Real-time settlement closure dependencies, page 205 ff.

TABLE 48 - PROCESSES DURING THE REAL-TIME SETTLEMENT CLOSURE

T2S PROCESSES	DESCRIPTION OF THE PROCESSES
[…]	[…]
Reimbursement of CB collateralisation provided by central banks	T2S performs the following during the automatic reimbursement process: l T2S releases all “hold” reverse collateral Settlement Instructions linked to CB collateralisation (i.e “hold” reverse collateral Settlement Instructions generated during the process of auto-collateralisation by a payment/settlement bank with its Central Bank); l T2S attempts the settlement of all the released reverse collateral Settlement Instructions linked to CB collateralisation with, if needed for a credit consumer: – Internal rebalancing of cash between its T2S DCA; – And/or, sourcing additional liquidity from its Central Bank through the creation of collateral re-location Settlement Instructions; When the available amount is insufficient for the settlement of all reverse collateral instructions T2S informs the relevant CMS for an utilisation of its credit facility in the relevant RTGS system (creation of collateral relocation Settlement Instructions). In such cases, it is the responsibility of the CMS to inform the RTGS system to facilitate the update of the credit utilisation/provision of overnight credit facilities. This process is outside T2S; Note: T2S does not perform an automatic release of reverse collateral Settlement Instructions related to reimbursement of intraday client-collateralisation. In parallel, T2S performs the following: l Settlement of: – Settlement Instructions other than the ones for which cut-off is reached; – Settlement of securities Settlement Restrictions; – All liquidity transfers (i.e. inbound, internal and outbound); l Execution of static data maintenance instructions;

	l Execution of Amendment Instructions, Cancellation Instructions and Hold/Release/Partial Release Instructions; l Generation of reports triggered by business or time events; l Responses to queries received via U2A or A2A.
Second o~~O~~ptional automated cash sweep	This period determines the start of the optional automated cash sweep based on the set-up of stand-ing liquidity transfer orders. T2S creates cash sweep related liquidity transfers for the remaining cash of each T2S Dedicated cash account and central bank cash accounts to transfer it to the specified RTGS account. In parallel, T2S performs the following: **l** Settlement of: – Settlement Instructions other than the ones for which cut-off is reached; – Securities Settlement Restrictions; – All liquidity transfers (i.e. inbound, internal and outbound); **l** Execution of static data maintenance instructions; **l** Execution of Amendment Instructions, Cancellation Instructions and Hold/Release Instructions; **l** Generation of reports triggered by business or time events; **l** Responses to queries received via U2A or A2A.
Liquidity rebalancing from CLM to NCB T2S dedicated cash accounts with negative balances	If the Central Bank has set up a Liquidity Transfer Order in CRDM, T2S triggers the rebalancing from CLM of the exact cash amount necessary to reach zero amount on the Central Bank account in T2S. If the liquidity cannot be transferred from CLM to T2S the affected balances exceptionally remain negative overnight.
[…]	[…]

13 EUROSYSTEM UPDATE [Internal Review]: page 1149 (UDFS-chapter 3.3.5.12.2 The T2S-specific schema), page 1413 (UDFS-chapter 4.1 Index of Business Rules and Error Codes), BRMT; adding the Business Rule "IIMP100"

Editorial changes

UDFS-chapter 3.3.5.12.2 The T2S-specific schema > Business rules applicable to the schema, page 1149

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
QueryType Document/SctiesSttlmTxQry/QryDef/QryTp	SettlementQueryType1Code	QMPC066
SearchCriteria Document/SctiesSttlmTxQry/QryDef/SchCri	SettlementInstructionQueryCriteria3_1	IIMP100
[…]	[…]	[…]

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1413

[…]	[…]	[…]	[…]	[…]	[…]	[…]
IIMP099	In order to ensure correct processing, it is only possible to send instructing requests within a functional file (multimessage).	head.001	sese.022	<RJCTD>	OTHR	In order to ensure correct processing, it is only possible to send instructing requests within a functional file (multimessage).
IIMP100	At least one of the following selection criteria has to be specified: - Third Party Reference - Account Servicer Reference - Account Owner Reference - Unique T2S Technical Identifier of the Settlement Instruction - Securities Account Identifier - T2S Dedicated Cash Account Identifier - BIC and Parent BIC of Instructing Party - BIC and Parent BIC of Sending Party - BIC of Counterparty - ISIN.	semt.026	sese.022	<Rjctd>	OTHR	At least one selection criteria has to be specified. Please refer to the list of minimum selection criteria.
[…]	[…]	[…]	[…]	[…]	[…]	[…]

14 EUROSYSTEM UPDATE [PBI-236768]: page 620 ff. (UHB-chapter 2.4.2.4 Inbound Files - Search/List Screen), page 623 ff. (UHB-chapter 2.4.2.5 Inbound File - Details Screen), page 626 ff. (UHB-chapter 2.4.2.6 Inbound Messages - Search/List Screen), page 633 ff. (UHB-chapter 2.4.2.7 Inbound Message - Details Screen), page 638 ff. (UHB-chapter 2.4.2.8 Outbound Files -

Search/List Screen), page 641 ff. (UHB-chapter 2.4.2.9 Outbound File - Details Screen), page 643 ff. (UHB-chapter 2.4.2.10 Outbound Messages - Search/List Screen), page 651 ff. (UHB-chapter 2.4.2.11 Outbound Message - Details Screen); Editorial change

Editorial changes

UHB-chapter 2.4.2.4 Inbound Files - Search/List Screen page 620 ff.

Context of Usage

This screen contains a number of search fields. By inputting the relevant data, you can search for inbound files. The search results will be displayed in a list, which is sorted by the values of the 'Entry Timestamp ~~Date and Time~~' column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Screenshot

will be provided after implementation

Field Description

Inbound Files – Search Criteria	
[…]	[…]
~~Entry Date and Time~~ Entry Timestamp from*	Enter the lower bound of the search range for the calendar date and time from which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The '~~Entry Date and Time~~Entry Timestamp from' date must be earlier than or equal to the current business date and earlier than the '~~Entry Date and Time~~Entry Timestamp to' date. References for error messages: [} **Error! Bookmark not defined.**] • QMPC015 • QMPC073
~~Entry Date and Time~~ Entry Timestamp to*	Enter the upper bound of the search range for the calendar date and time until which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The '~~Entry Date and Time~~Entry Timestamp to' date must be later than the '~~Entry Date and Time~~ Entry Timestamp from' date. Reference for error message: [**Error! Bookmark not defined.**] • QMPC015
Inbound Files – List	

Inbound Files – Search Criteria	
Repetitive block for each business object of an inbound file	
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the inbound file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~
[…]	[…]

UHB-chapter 2.4.2.5 Inbound File - Details Screen page 623 ff.

Screenshot Will be provided after implementation.

Field Description

Inbound Files Details Information	
Sender File Reference	Shows the identification of the original file containing the messages.
Network Service	Shows the name of the network service.
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~

UHB-chapter 2.4.2.6 Inbound Messages - Search/List Screen page 626 ff.

Context of Usage This screen contains a number of search fields. By inputting the relevant data, you can search for inbound messages. The search results will be displayed in a list, which is sorted by the values of the 'Entry Timestamp ~~Date and Time~~' column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

[…]

Field Description

Inbound Messages – Search Criteria	
[…]	[…]
~~Entry Date and Time~~ Entry Timestamp from*	Enter the lower bound of the search range for the calendar date and time from which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The '~~Entry Date and Time~~Entry Timestamp from' date must be earlier than or equal to the current business date and earlier than the '~~Entry Date and Time~~Entry Timestamp to' date. References for error messages: [**Error! Bookmark not defined.**] • QMPC015 • QMPC073
~~Entry Date and Time~~ Entry Timestamp to*	Enter the upper bound of the search range for the calendar date and time until which the inbound file entered the system or use the *calendar* icon. Required format is: YYYY-MM-DD hh:mm:ss Default value is the current calendar date and time. The '~~Entry Date and Time~~ Entry Timestamp to' date must be later than the '~~Entry Date and Time~~ Entry Timestamp from' date. Reference for error message: [**Error! Bookmark not defined.**] QMPC015
Inbound Messages – List Repetitive block for each business object of an inbound file	
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the inbound file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~.μsμsμsμsμs~~
[…]	[…]

UHB-chapter
2.4.2.7 Inbound Message - Details Screen page 633 ff.

Screenshot Will be provided after implementation.

Field Description

Inbound Messages Details Information	
Sender File Reference	Shows the identification of the original file containing the messages.
Network Service	Shows the name of the network service.
~~Entry Date and Time~~ Entry Timestamp	Shows the calendar date and time when the file entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss~~.µsµsµsµsµs~~

UHB-chapter 2.4.2.8 Outbound Files - Search/List Screen page 638 ff.

Context of Usage

This screen contains a number of search fields. By inputting the relevant data, you can search for outbound files. The search results will be displayed in a list, which is sorted by the values of the 'Delivery Timestamp~~-Date and Time'~~ column in descending order (default setting). After selecting an entry, you can proceed further by clicking on the buttons below.

Screenshot

Will be provided after implementation

Field Description

Outbound Files – Search Criteria	
[…]	[…]
~~Delivery Date and Time~~ Delivery Timestamp from*	Enter the lower bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date – start of real-time settlement. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp~~Date and Time~~ from' date must be earlier than or equal to the current business date and earlier than the 'Delivery Timestamp~~Date and Time~~ to' date. References for error messages [} 2442]: • QMPC015 • QMPC073
~~Delivery Date and Time~~ Delivery Timestamp to*	Enter the upper bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date and time. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp ~~Date and Time~~ to' date must be later than the 'Delivery Timestamp ~~Date and Time~~ from' date. Reference for error message [} 2442]:

Outbound Files – Search Criteria	
	I QMPC015
Outbound Files – List Repetitive block for each business object of an outbound file	
Delivery Timestamp ~~Date and Time~~	Shows the date and time when the outbound file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~

UHB-chapter 2.4.2.9 Outbound File - Details Screen page 641 ff.

[…]

Screenshot Will be provided after implementation

Field / **Description**	Outbound File Details Information
Delivery Timestamp ~~Date and Time~~	Shows date and time when the file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~:µsµsµsµsµs~~

UHB-chapter 2.4.2.10 Outbound Messages - Search/List Screen page 643 ff.

Context of Usage This screen contains a number of search fields. By inputting the relevant data, you can search for subscribed outbound messages and those sent compulsory. The search result will be displayed in a list, which is sorted by the values of the 'Delivery Timestamp ~~Date and Time~~' column in descending order (default setting).

Screenshot *no update needed, Screenshot is correct*

Field Description	Outbound Messages – Search Criteria
[…]	[…]
~~Delivery Date and Time~~ Delivery Timestamp from*	Enter the lower bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date – start of real-time settlement. Required format is: YYYY-MM-DD hh:mm:ss

Outbound Messages – Search Criteria	
	The 'Delivery Timestamp Date and Time from' date must be earlier than or equal to the current business date and earlier than the 'Delivery Timestamp Date and Time to' date. References for error messages [} 2442]: - QMPC015 - QMPC073
~~Delivery Date and Time~~ Delivery Timestamp to*	Enter the upper bound of the search range for the date and time of the delivery or use the calendar icon. The default value is the current date and time. Required format is: YYYY-MM-DD hh:mm:ss The 'Delivery Timestamp ~~Date and Time~~ to' date must be later than the 'Delivery Timestamp ~~Date and Time~~ from' date. Reference for error message [} 2442]: - QMPC015
Outbound Messages – List Repetitive block for each business object of an outbound file	
Delivery Timestamp ~~Date and Time~~	Shows the date and time when the outbound file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~.μsμsμsμsμs~~

UHB-chapter 2.4.2.11 Outbound Message - Details Screen page 651 ff.

Screenshot Will be provided after implementation

Field Description

Outbound Messages Details Information	
Delivery Timestamp ~~Date and Time~~	Shows date and time when the file was delivered. Displayed format is: YYYY-MM-DD hh:mm:ss~~.μsμsμsμsμs~~

15 EUROSYSTEM UPDATE [Internal Review]: page 957 ff. (UDFS-chapter 3.3.2.5.2 Schema), page 1028 ff. (UHB-chapter 3.3.2.19.2 Schema), page 1381 ff. (UDFS-chapter 4.1 Index of

Business Rules and Error Codes); BRMT; adding the Business Rule "IIMP152"; Changes to MyStandards UG for camt.009.001.08 and camt.069.001.05

UDFS-chapter 3.3.2.5.2 Schema, page 957

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SearchCriteria Document/GetLmt/MsgHdr/ReqTp/Prtry/Id	Exact4AlphaNumericText_T2S_3	IIMP152
[…]	[…]	[…]

UDFS-chapter 3.3.2.19.2 Schema, page 1029

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
[…]	[…]	[…]
SearchCriteria Document/GetStgOrdr/MsgHdr/ReqTp/Prtry	QueryTypeIdentification_T2S_4	IIMP152
[…]	[…]	[…]

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1428

[…]	[…]	[…]	[…]	[…]	[…]	[…]	[…]
IIMP152		The request type must be valid for the addressed service.	camt.009	Camt.010		REJT	The used request type is not valid.
IIMP152		The request type must be valid for the addressed service.	camt.069	Camt.070		REJT	The used request type is not valid.
[…]	[…]	[…]	[…]	[…]	[…]	[…]	[…]

Changes to MyStandards UGs:

Get Limit V08 (camt.009.001.08)

For X-Path */Document/GetLmt/MsgHdr/ReqTp/Prtry/Id*: add Annotation to include Business Rule IIMP152:

- **T2S-Use:** *Values not accepted by T2S: LIMI*
- ***T2S-BusinessRules:*** *IIMP152*

Get Standing Order V05 (camt.069.001.05)

For X-Path */Document/GetStgOrdr/MsgHdr/ReqTp/Prtry*: amend Annotation and add Business Rule IIMP152:

- **T2S-Use:**

[…]

For Total amount of standing and predefined order query (TALT): Parent BIC of the party and BIC of the party.

Values not accepted by T2S: LLIQ, LDEQ, LLSQ, SLSQ

- ***T2S-BusinessRules:*** *IIMP011, IIMP012, IIMP013, IIMP014, IIMP015, IIMP027, IIMP028, IIMP029, IIMP152*

16 EUROSYSTEM UPDATE [CR-0807, CR-823 Update]: page 1145 ff. (UDFS-chapter 3.3.5.10 SecuritiesSettlementTransactionAuditTrailReportV04 (semt.022.001.04)); semt.022 reporting gap

UDFS-chapter 3.3.5.10 SecuritiesSettlementTransactionAuditTrailReportV04 (semt.022.001.04), page 1145

3.3.5.10 SecuritiesSettlementTransactionAuditTrailReportV0~~4~~5 (semt.022.001.0~~4~~5)[1]

[1] Between releases 2026.JUN and 2026.NOV the semt.022 will be non-compliant in case one of the reason codes PATD or PREL is reported since the securities settlement transaction audit trail report message definition will not include the PATD and PREL reason codes that were added in T2S with the 2026.JUN release. From release 2026.NOV these reason codes will be included in the semt.022 message definition, which will make the report compliant from this release.