EUROPEAN CENTRAL BANK

EUROSYSTEM

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:** 18/12/2024
Request title: Multiplex Editorial Change Request (for R2025.JUN)		**Request ref. no:** T2S 0847 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:** Allocated to a release

Description of requested change:

Editorial changes regarding on UDFS and UHB (for R2025.JUN)

Reason for change and expected benefits/business motivation:

The editorial changes relate to either the UDFS or UHB for R2025.JUN. Their incorporation into the UDFS or UHB for R2024.NOV is required for clarifying the documentation underlying the software.

Please note that the changes referring to UDFS for R2025.JUN will also be reflected, when relevant, into the message documentation published in MyStandards.

1 *EUROSYSTEM UPDATE [SDD-PBR-0106, PBI-231707]: page 946-947 (UDFS-chapter 3.3.2.9.2), page 1409 (UDFS-chapter 4.1), (Message documentation on MyStandards), page 387 (UHB-chapter 2.3.2.5), page 988 (UHB-chapter 5.4.2.48); Removal of Business Rule reference LLCI017 from mapped items* 3

2 *EUROSYSTEM UPDATE [INC-422446]: page 438 (GFS-chapter 3.5.6.2 Description of the module), page 440 (GFS chapter 3.5.6.3 Description of the functions of the module), page 396 (UDFS chapter 1.6.1.8.4. Provision check process), page 671 (UDFS chapter 1.6.2.4.3 Corporate actions / monetary policy operations cash process); CR-679 SLTO not executed* 5

3 *EUROSYSTEM UPDATE [INC-415701]: page 276 (UDFS-chapter 1.6.1.5.3 Cancellation process); UTEST - Discrepancy in cancellation response message statuses (CANI/ CANT)*.... 8

4 *EUROSYSTEM UPDATE [Internal review]: page 1113 ff. (UHB-chapter 5.4 List of References for Error Messages); Editorial update* 9

5 *EUROSYSTEM UPDATE [Internal review]: page 522 ff. (UDFS-chapter 1.6.1.14.4 Penalty Eligibility); Editorial update*..... 10

6 *EUROSYSTEM UPDATE [Internal review]: page 1686 ff. (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Editorial update* 11

7 *EUROSYSTEM UPDATE [Internal review]: page 223 (UDFS-chapter 1.6.1.1.3. Validation process); Editorial update* 16

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[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.

8 EUROSYSTEM UPDATE [Internal review]: page 214 (UDFS-chapter 1.4.4.5.4 End of day processes); Editorial update 17

9 EUROSYSTEM UPDATE [Internal review]: page 416 ff. (DWH UHB-chapter 6.2.1 SST01 – Finalised matched instructions); Editorial update 18

10 EUROSYSTEM UPDATE [Internal review]: page 419 ff. (DWH UHB-chapter 6.2.2 SST02 – Detailed finalised matched instructions); Editorial update..... 22

11 EUROSYSTEM UPDATE [Internal review]: page 430 ff. (DWH UHB-chapter 6.2.3 SST03 – Follow-up by time slot of securities postings); Editorial update..... 25

12 EUROSYSTEM UPDATE [Internal review]: page 435 ff. (DWH UHB-chapter 6.3.1 INX01 – Individual settlement detailed report); Editorial update 28

13 EUROSYSTEM UPDATE [Internal review]: page 453 ff. (DWH UHB-chapter 6.3.2 INX02 – Multi-criteria search of a set of settlement instructions); Editorial update..... 31

14 EUROSYSTEM UPDATE [Internal Review]: page 475 (DWH UHB-chapter 6.3.3 INX03 – Individual restriction detailed report); Editorial update 42

15 EUROSYSTEM UPDATE [Internal Review]: page 477 ff. (DWH UHB-chapter 6.3.4 INX04 – Multi-criteria search of a set of settlement restrictions); Editorial update..... 42

16 EUROSYSTEM UPDATE [Internal review]: page 501 ff. (DWH UHB-chapter 6.3.6 INX06 – Multi-criteria search of a set of business cancellations (INX06)); Editorial update 50

17 EUROSYSTEM UPDATE [Internal review]: page 512 ff. (DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions); Editorial update 57

18 EUROSYSTEM UPDATE [Internal review]: page 518 ff. (DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions); Editorial update 61

19 EUROSYSTEM UPDATE [Internal review]: page 546 ff. (DWH UHB-chapter 6.4.2 RES02 – Detailed securities restrictions); Editorial update 63

20 EUROSYSTEM UPDATE [Internal review]: page 555 ff. (DWH UHB-chapter 6.6.1 COL01 – Follow-up by time slot of settled collateralisation instructions); Editorial update..... 64

21 EUROSYSTEM UPDATE [Internal review]: page 558 ff. (DWH UHB-chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions); Editorial update 66

22 EUROSYSTEM UPDATE [SDD-PBR-0111, PBI-234473]: page 82 (CRDM UHB Book 2-chapter 2.2.2.12 Security CSD Link – New/Edit Screen), page 150 (CRDM UHB Book 2-chapter 2.2.3.8 – Securities Accounts Links – New/Edit Screen), Amendement of Behavior of Securities Account Link and Security CSD Link Valid from 70

23 EUROSYSTEM UPDATE [Internal review]: Business Rule Mapping Table; Editorial update.. 72

24 EUROSYSTEM UPDATE [Internal review]: T2S User requirements document, removal of outdated footnote on page 104 72

Proposed wording for the change request:

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EUROSYSTEM

1 EUROSYSTEM UPDATE [SDD-PBR-0106, PBI-231707]: page 946-947 (UDFS-chapter 3.3.2.9.2), page 1409 (UDFS-chapter 4.1), (Message documentation on MyStandards), page 387 (UHB-chapter 2.3.2.5), page 988 (UHB-chapter 5.4.2.48); Removal of Business Rule reference LLCI017 from mapped items

Removal of Business Rule reference LLCI017 and DCC4300 from mapped items.

UDFS-chapter 3.3.2.9.2 The T2S-specific schema, page 946-947

[..]

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
LiquidityCreditTransferV05 Document/LqdtyCdtTrf	LiquidityCreditTransferV05	LLCI009 LLCP001
~~MessageIdentification~~ ~~Document/LqdtyCdtTrf/MsgHdr/MsgId~~	~~RestrictedFINXMax35Text~~	~~LLCI017~~
InstructionIdentification Document/LqdtyCdtTrf/LqdtyCdtTrf/LqdtyTrfId/InstrId	RestrictedFINXMax35Text	LLCI013 ~~LLCI017~~
EndToEndIdentification Document/LqdtyCdtTrf/LqdtyCdtTrf/LqdtyTrfId/EndToEndId	RestrictedFINXMax35Text	LLCI007 ~~LLCI017~~
[…]	[…]	[…]

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1409

[…]

~~LLCI017~~	~~When performing a Liquidity Transfer for a non-Euro currency references may only contain up to 16 characters.~~	~~camt.050~~	~~camt.025~~	~~REJT~~	~~Reference can only contain up to 16 characters.~~

[…]

Message documentation on MyStandards

Camt.050 **Annotations** for /Document/LqdtyCdtTrf/MsgHdr/MsgId /Document/LqdtyCdtTrf/LqdtyCdtTrf/LqdtyTrfId/InstrId	Removal of Business Rule from UG: **T2S-BusinessRules:** ~~LLCI017~~ […] **T2S-BusinessRules:** LLCI013~~;~~ ~~LLCI017~~

/Document/LqdtyCdtTrf/LqdtyCdtTrf/LqdtyTrfId/EndToEndId Camt.024 **Annotations** for /Document/ModfyStgOrdr/StgOrdrId/Id	**T2S-BusinessRules:** LLCI007~~, LLCI017~~ **CRDM-BusinessRules***:* DCU4003 DCU4030 DCC4075

UHB-chapter 2.3.2.5 Immediate Liquidity Transfer - New Screen, page 387

Field Description

Immediate Liquidity Transfer	
[…]	[…]
Liquidity Transfer	
User Reference*	Enter the identification of the immediate liquidity transfer. Required format is: max. 35 characters (SWIFT-x-red) References for error messages: - LLCI007 - LLCI016 - ~~LLCI017~~ This field is automatically filled with the current date and time and the first two digits of the user identification. You can edit the prefilled identification and insert your specific identification. ~~For any non EURO Liquidity Transfer the required format is max. 16 characters (SWIFT-x-red)~~
Creditor BIC	This field can be filled for outbound Liquidity Transfers towards TIPS. The required format is BIC-11. No additional Business Validations on this field.
[…]	[…]

UHB-chapter 5.4.2.48 Immediate Liquidity Transfer Order – New Screen, page 988

Reference for error message	Field or Button	Error Text	Description
[…]	[…]	[…]	[…]
~~LLCI017~~	~~User Reference field~~ ~~Submit button~~	~~Reference can only contain up to 16 characters.~~	~~When performing a Liquidity Transfer for a non-Euro currency references may only contain up to 16 characters.~~
LLCP001	T2S Dedicated Cash Account Number field (Debit)	Missing privilege to debit the T2S dedicated cash account.	The T2S system User must be allowed to act for the account to be debited with a Liquidity Transfer.

2 EUROSYSTEM UPDATE [INC-422446]: page 438 (GFS-chapter 3.5.6.2 Description of the module), page 440 (GFS chapter 3.5.6.3 Description of the functions of the module), page 396 (UDFS chapter 1.6.1.8.4. Provision check process), page 671 (UDFS chapter 1.6.2.4.3 Corporate actions / monetary policy operations cash process); CR-679 SLTO not executed

The standing liquidity transfer order set up for the DCA "DCA-TEST-CR679" with a triggering event CARL and a dedicated amount configuration in T2S is not executed after a CORP-labelled PFOD SI moving cash to the account. The amount transferred is lower than the threshold for this SLTO, but it should have attempted an immediate liquidity transfer which would have been rejected with the proper BR (SXAA020). It seems to happen because the PFOD occurs the first day of the SLTO active period as it has been working in the same configuration apart from this parameter.

GFS-chapter 3.5.6.2 Description of the module, page 438

3.5.6.2 Description of the module

Management of the Rebalancing Liquidity following Corporate Action or Monetary Policy Operation

A collection can contain one or several Settlement Transactions related to corporate actions **{T2S.06.111}** **{T2S.06.112}** or central bank monetary policy operations (in repo countries) **{T2S.06.630}**. They are identified by their ISO transaction code.

In case of monetary policy operations, the rebalancing of the credited cash to the RTGS is mandatory.

In case of corporate action, the rebalancing of the credited cash to the RTGS is performed if the credited party has subscripted to the Corporate Action Rebalancing Liquidity (CARL) and if the amount to be credited is equal to or above the minimum threshold configured on the standing order for rebalancing.

In both cases, the module generates an additional Settlement Transaction in order to automatically transfer the received cash into the relevant RTGS Dedicated transit account **{T2S.06.117}**. This Settlement Trans-action is

added to the collection to be settled together with the Settlement Transactions related to corporate actions **{T2S.06.118}** or monetary policy operations **{T2S.06.630}**.

GFS-chapter 3.5.6.3 Description of the functions of the module, page 440

3.5.6.3 Description of the functions of the module

2 – Common Limit and Provision Checking

[…]

Preparation of Corporate Action and Monetary Policy Rebalancing Liquidity transfers

[…]

When receiving the collection and before performing any other treatment, the function prepares the Settlement Transactions corresponding to immediate Liquidity Transfers related to corporate action or monetary policy settlement transactions. These prepared Settlement Transactions are to be taken into account by the provisioning net flow preparation.

More specifically, the function:

- Selects the Settlement Transactions which have an ISO transaction code related to a corporate action or monetary policy operation;
- For each Settlement Transaction related to a corporate action, checks in the static data if an option of automatic transfer to RTGS account is defined for the credited T2S Dedicated cash account and if the amount to settle on the settlement transaction is equal to or above the optional minimum threshold configured for the rebalancing standing order;
- In case of a Settlement Transaction related to monetary policy operation, or in case of a corporate action with the rebalancing option, prepares the associated immediate Liquidity Transfer settlement transaction, moving the received cash into the RTGS Dedicated transit account corresponding to the currency. No immediate Liquidity Transfer for rebalancing is generated in case of a corporate action with the rebalancing option if the amount to be settled move is below the optional minimum threshold.

UDFS-chapter 1.6.1.8.4 Provision check process, page 396-397

1.6.1.8.4. Provision check process

Provision check preparation

Generation of Liquidity Transfer for cash rebalancing

T2S rebalances automatically to the RTGS, the cash credited by Settlement Instruction related to corporate actions or related to monetary policy operations according to the conditions below.

On Settlement Instruction related to a corporate action (See section Proceeds resulting from Corporate Actions or monetary policy operations [□ 581]), T2S generates immediate Liquidity Transfer if all the following rules are

fulfilled:

Addition to previously specified table according to below:

Conditions	Rules
Settlement Instruction related to a corporate action	The ISO transaction code of the Settlement Instructions is related to corporate action on stock or on flow.
Existence of a predefined standing order for rebalancing	A valid predefined standing order is set by the owner of the T2S dedicated cash account to rebalance cash received from a corporate action.
Existence of a minimum threshold for a predefined standing order for rebalancing	The amount of the liquidity transfer is equal to or above the minimum threshold.

If the amount to be settled on the Settlement Instruction related to the corporate action is below the optional minimum threshold configured on the standing order for rebalancing, T2S does not generate any unsettled immediate Liquidity Transfer.

UDFS-chapter 1.6.2.4.3 Corporate actions / monetary policy operations cash process, page 671

Creation of Liquidity Transfer

The existence of Corporate Actions is checked in T2S at any time of the Settlement Day, during Night-time or Real-time Settlement periods. For details in respect of this checking process, please refer to section Provision check process [306].

For any Settlement Instruction related to Corporate Actions (leading to a credit posting on the Dedicated Cash Account), T2S checks whether a Standing Liquidity Transfer Order related to Corporate Action was defined for the T2S Dedicated Cash Account to be credited. If such an Order exists and if the amount to be credited is equal to or above the optional minimum threshold configured on the standing order for rebalancing, T2S automatically generates a Liquidity Transfer which immediately and always transfers the respective cash proceeds from the T2S Dedicated Cash Account to the linked RTGS account (in a way avoiding that the cash may be used for any other purpose in the meantime). Within T2S this automatic Liquidity Transfer generation is triggered by the business event “CARL”.

3 EUROSYSTEM UPDATE [INC-415701]: page 276 (UDFS-chapter 1.6.1.5.3 Cancellation process); UTEST - Discrepancy in cancellation response message statuses (CANI/ CANT)

Based on ticket analysis, instructions should have received CANI instead of CANT from T2S.

D0534081 -->Instruction was cancelled by user, participant should have received CANI but T2S has sent CANT which is not expected.

D0534079 / 2405162847361932 -->Instruction was cancelled by user, participant should have received CANI but T2S has sent CANT which is not expected.

UDFS-chapter 1.6.1.5.3 Cancellation process, page 276

Instruction Cancellation process

(…)

If the referenced Settlement Instruction is matched, T2S requires bilateral cancellation and the cancellation is only possible if both Counterparties send their Cancellation Instructions to cancel each leg separately or if the Cancellation Instruction is sent with the information of both legs by an authorised T2S Party *.

[footnote *]

In case the CSD and the Party send their respective cancellation instructions for the same leg, and both remain pending in the system awaiting for their counterparty in order to match and be executed, T2S matching process prioritises for the matching the CSD cancellation instruction over the party cancellation instruction.

4 EUROSYSTEM UPDATE [Internal review]: page 1113 ff. (UHB-chapter 5.4 List of References for Error Messages); Editorial update

Editorial updates

UHB-chapter 5.4 List of References for Error Messages, page 1113 ff.

Reference for error message	Field or Button	Error Text	Description
[…]	[…]	[…]	[…]
MVSQ612	Settlement Quantity Settlement Type Submit button	The number of decimals of the Settlement Quantity of the Settlement Instruction is greater than the number of decimals of the Settlement Multiple of the related security	The number of decimals of the Settlement Quantity of a Settlement Instruction with exchange ~~on~~ of Securities must be equal or lower than the number of decimals of the Settlement Unit Multiple of the related Security.
[…]	[…]	[…]	[…]
SPSA001	Released Quantity Submit button	Partial release instruction is denied because the relevant cut-off has been reached.	If the quantity present in a release Instruction is ~~L~~lower than the settlement quantity stated in the referenced settlement instruction, the related cut-off must not have been reached.

5 EUROSYSTEM UPDATE [Internal review]: page 522 ff. (UDFS-chapter 1.6.1.14.4 Penalty Eligibility); Editorial update

Editorial updates in table 81 Failing Reasons Dictionary

UDFS-chapter 1.6.1.14.4 Penalty Eligibility, page 522 ff.

Reason Code	Description of the Error	EligibilityResult
[…]	[…]	[…]
SPST031	Settlement Instruction is not settled because the Maturity Date of the Security involved is reached ~~passed~~, and the counterpart instruction is neither instructed by a CSD nor a PFOD instructed by a CCP.	FALSE
[…]	[…]	[…]
SPST034	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or Restriction with a different Intended Settlement Date.	TRUE
SPST035	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"AFTER"~~ 'AFTER' to a Settlement Instruction or Restriction with a later Intended Settlement Date.	TRUE
SPST036	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or Restriction with an earlier Intended Settlement Date.	TRUE

6 EUROSYSTEM UPDATE [Internal review]: page 1686 ff. (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Editorial update

Editorial updates

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1686 ff.

[…]						
SPST012	A settlement restriction cannot be submitted to a settlement attempt if ~~i~~ another instruction which is suspended (due to cut-off reached) states a link WITH or BEFORE this restriction.	n/a	camt.067	<Pdg>	LINK	Settlement Restriction is unsettled because another instruction which is suspended (due to cut-off reached) states a link WITH or BEFORE this restriction.
[…]						
SPST031	When the Maturity Date of the Security involved in an instruction is reached ~~passed~~, the Instructing Party of its counterpart instruction must be a CSD or the instruction must be a PFOD and the Instructing Party of its counterpart instruction must be a CCP.	n/a	sese.024	<Pdg>	OTHR	Settlement Instruction is not settled because the Maturity Date of the Security involved is reached ~~passed~~, and the counterpart instruction is neither instructed by a CSD nor a PFOD instructed by a CCP.
SPST034	A Settlement Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or a Settlement Restriction	n/a	sese.024	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with a different Intended Settlement Date.
SPST034	A Settlement Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or a Settlement Restriction with a different Intended Settlement Date (ISD).	n/a	semt.014	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with a different Intended Settlement Date.

SPST034	A Settlement Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or a Settlement Restriction with a different Intended Settlement Date (ISD).	n/a	camt.067	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'WITH'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with a different Intended Settlement Date.
SPST035	A Settlement Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'AFTER'~~"~~ to a Settlement Instruction or a Settlement Restriction with a later Intended Settlement Date (ISD).	n/a	sese.024	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"BEFORE"~~ 'AFTER' to a Settlement Instruction or ~~Settlement~~ Restriction with a later Intended Settlement Date.
SPST035	A Settlement Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'AFTER'~~"~~ to a Settlement Instruction or a Settlement Restriction with a later Intended Settlement Date (ISD).	n/a	semt.014	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'AFTER'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with a later Intended Settlement Date.
SPST035	A Settlement Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'AFTER'~~"~~ to a Settlement Instruction or a Settlement Restriction with a later Intended Settlement Date (ISD).	n/a	camt.067	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'AFTER'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with a later Intended Settlement Date.

SPST036	Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or a Settlement Restriction with an earlier Intended Settlement Date (ISD).	n/a	sese.024	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with an earlier Intended Settlement Date.
SPST036	Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or a Settlement Restriction with an earlier Intended Settlement Date (ISD).	n/a	semt.014	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with an earlier Intended Settlement Date.
SPST036	Instruction or a Settlement Restriction cannot be submitted to a settlement attempt if it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or a Settlement Restriction with an earlier Intended Settlement Date (ISD).	n/a	camt.067	<Pdg>	Link	Settlement Instruction or Settlement Restriction is unsettled because it states a non-reciprocal link ~~"~~'BEFORE'~~"~~ to a Settlement Instruction or ~~Settlement~~ Restriction with an earlier Intended Settlement Date.
[…]						
~~SXAA008~~	~~A settlement restriction cannot be submitted to a settlement attempt, due to an intraday restriction set up on the ISIN code~~	~~semt.013~~	~~semt.014~~	~~<Pdg>~~	~~SBLO~~	~~Settlement Restriction is not settled because of an intraday restriction on the ISIN code used~~

~~SXAA009~~	~~A liquidity transfer cannot be submitted to a settlement attempt due to an intraday restriction on the T2S dedicated cash account involved.~~	~~n/a~~	~~camt.025~~		~~SUNS~~	~~Failure of the settlement attempt of the liquidity transfer due to an intraday restriction on the T2S dedicated cash account used~~
~~SXAA007~~	~~A settlement restriction cannot be submitted to a settlement attempt, due to an intraday restriction set up on its securities account.~~	~~semt.013~~	~~semt.014~~	~~<Pdg>~~	~~BLOC~~	~~Settlement Restriction is not settled because of an intraday restriction on the securities account used~~
SXAA007	A settlement restriction cannot be submitted to a settlement attempt, due to an intraday restriction set up on its securities account.	semt.013	semt.014	<Pdg>	BLOC	Settlement Restriction is not settled because of an intraday restriction on the securities account used
SXAA008	A settlement restriction cannot be submitted to a settlement attempt, due to an intraday restriction set up on the ISIN code	semt.013	semt.014	<Pdg>	SBLO	Settlement Restriction is not settled because of an intraday restriction on the ISIN code used
SXAA009	A liquidity transfer cannot be submitted to a settlement attempt due to an intraday restriction on the T2S dedicated cash account involved.	n/a	camt.025		SUNS	Failure of the settlement attempt of the liquidity transfer due to an intraday restriction on the T2S dedicated cash account used
[…]	[…]	[…]	[…]			
SPSA011	Partial release process is stopped when a settlement link applies to the referenced Settlement Instruction or its counterpart.~~,~~	n/a	sese.024	<Pdg>	PREA	Settlement instruction is on hold because a settlement link applies either on the referenced Settlement Instruction or its counterpart.

SPSA012	Partial release process is stopped when a settlement link applies to the referenced Settlement Instruction or its counterpart.~~,~~	n/a	sese.024	<Pdg>	PRCY	Counterparty Settlement instruction is on hold because a settlement link applies on the referenced Settlement Instruction or its counterpart.
SPSA013	Partial release process is stopped when a non-reciprocal settlement link applies to the referenced Settlement Instruction or its counterpart.,	n/a	sese.024	<Pdg>	PREA	Settlement instruction is on hold because a non-reciprocal settlement link applies on the referenced Settlement Instruction or its counterpart
[…]	[…]	[…]	[…]			

7 EUROSYSTEM UPDATE [Internal review]: page 223 (UDFS-chapter 1.6.1.1.3. Validation process); Editorial update

Editorial updates

UDFS-chapter 1.6.1.1.3 Validation process, page 223

[…]

The following paragraphs provide details on the validation checks mentioned in the table above:

- ISIN Code Validation: T2S verifies the following:
  - The ISIN Code of an instruction is eligible for settlement in the corresponding CSD at the Intended Settlement Date (and additionally to the current Business Day when it is on the past).

[…]

8 EUROSYSTEM UPDATE [Internal review]: page 214 (UDFS-chapter 1.4.4.5.4 End of day processes); Editorial update

Editorial updates

UDFS-chapter 1.4.4.5.4 End of day processes, page 214

***Table 1* - Processes during the end of day period**

T2S processes	Description of the process
Stop settlement engine	Stop any settlement of Settlement Instructions, Settlement Restrictions and liquidity transfers and process securities account consistency check.
Recycling and purging	Recycling and purging where T2S selects and cancels all accepted but unsettled or partially settled Settlement Instructions/Settlement Restrictions that have passed their last recycling day. It cancels unmatched instructions which remain pending for more than 20 days as defined by ECSDA standard and ~~T2S recycles any~~ matched instructions which remain unsettled or partially settled for ~~an unlimited period~~ more than 60 days after ISD or last status change. Subsequently T2S informs the T2S Actors about the cancellation of such instructions.
EOD Reporting	T2S generates all the end of day reports (e.g. on holdings, instructions) and account statements on T2S DCA, as per the report configuration setup and makes the generated reports available to T2S Actors. The provision of the generated reports is not a pre-requisite to close the T2S business day.
Close of T2S business day	

9 EUROSYSTEM UPDATE [Internal review]: page 416 ff. (DWH UHB-chapter 6.2.1 SST01 – Finalised matched instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.2.1 SST01 – Finalised matched instructions, page 416

Context of Usage

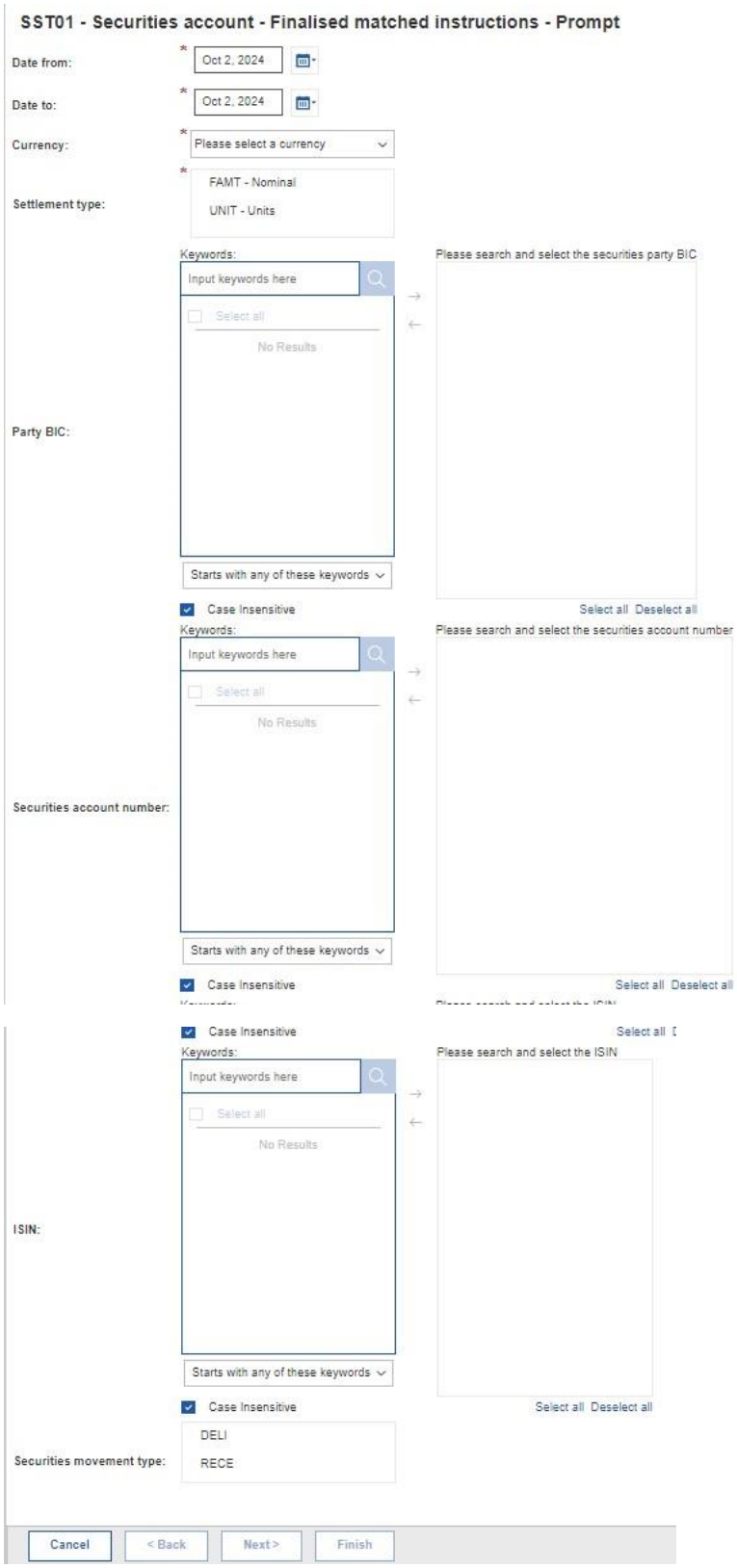
This report shows volumes, ~~values~~ amounts and quantities for all finalised settlement instructions (SIs), at CSD or CSD participant or securities account level, during a selected period of time. The settlement instructions are filtered according the settlement types of the securities and the currency of the settlements that the user selects.

The report delivers the volume of matched settlement instructions finalised during the selected period whether settled, partially settled or cancelled, the total of ~~original~~ instructed quantity whether settled, partially settled or cancelled, the settled quantity, the matched ~~value~~ amount and the settled ~~value.~~ amount per ISIN.

The results are displayed aggregated per transaction type code, transaction sub-category and securities movement type.

[…]

Update of figure 380:

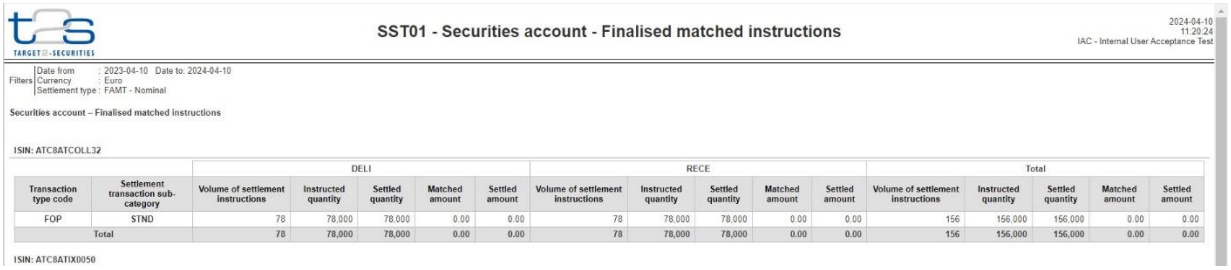

SST01 - Securities account - Finalised matched instructions - Prompt
Date from:
Oct 2, 2024
Date to:
Oct 2, 2024
Currency:
Please select a currency
Settlement type:
FAMT - Nominal
UNIT - Units
Keywords:
Input keywords here
Select all
No Results
Please search and select the securities party BIC
Party BIC:
Starts with any of these keywords
Case Insensitive
Select all Deselect all
Keywords:
Input keywords here
Select all
No Results
Please search and select the securities account number
Securities account number:
Starts with any of these keywords
Case Insensitive
Select all Deselect all
Case Insensitive
Keywords:
Input keywords here
Select all
No Results
Please search and select the ISIN
ISIN:
Starts with any of these keywords
Case Insensitive
Select all Deselect all
DELI
RECE
Securities movement type:
Cancel
< Back
Next >
Finish

Field Description

SST01 – Finalised matched instructions – Prompt Screen	
Date ~~F~~ from	You can select the date by clicking on the calendar. This field is mandatory.
Date ~~T~~ to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the SIs are settled. You can use this drop-down field to select the currency. This field is mandatory.
Settlement type	Shows the settlement type Possible values: - FAMT - Nominal - UNIT - Units This field is mandatory
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
[…]	[…]

[…]

Update of figure 381:



SST01 - Securities account - Finalised matched instructions

2024-04-10
11:20:24
IAC - Internal User Acceptance Test

Filters: Date from : 2023-04-10 Date to: 2024-04-10
Currency : Euro
Settlement type : FAMT - Nominal

Securities account – Finalised matched instructions

ISIN: ATC8ATCOLL32

		DELI					RECE					Total				
Transaction type code	Settlement transaction sub-category	Volume of settlement instructions	Instructed quantity	Settled quantity	Matched amount	Settled amount	Volume of settlement instructions	Instructed quantity	Settled quantity	Matched amount	Settled amount	Volume of settlement instructions	Instructed quantity	Settled quantity	Matched amount	Settled amount
FOP	STND	78	78,000	78,000	0.00	0.00	78	78,000	78,000	0.00	0.00	156	156,000	156,000	0.00	0.00
Total		78	78,000	78,000	0.00	0.00	78	78,000	78,000	0.00	0.00	156	156,000	156,000	0.00	0.00

ISIN: ATC8ATIX0050

Field Description

SST01 – Finalised matched instructions – Output Screen	
ISIN	Shows the data of the finalised matched instructions aggregated per ISIN

~~DELI (only filled if movement type filter selected 'DELI' or all)~~	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
Settlement ~~T~~ transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: - ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
[…]	[…]
RECE ~~(only filled if movement type filter selected 'RECE' or all)~~	
~~Transaction type code~~	~~Shows the settlement transaction type code set during the selected period duration of time from the possible values:~~ - ~~DVP (Delivery versus payment)~~ - ~~DWP (Delivery with payment)~~ - ~~FOP (free of payment)~~ - ~~PFOD (payment free of delivery)~~
~~Transaction sub-category~~	~~Shows the subcategory of the settlement transaction from the possible values:~~ - ~~ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND~~
[…]	[…]
Total ~~(always filled and sums across all movement types selected in the filter)~~	
~~Transaction type code~~	~~Shows the settlement transaction type code set during the selected period duration of time from the possible values:~~ - ~~DVP (delivery versus payment)~~ - ~~DWP (delivery with payment)~~ - ~~FOP (free of payment)~~ - ~~PFOD (payment free of delivery)~~
~~Transaction sub-category~~	~~Shows the subcategory of the settlement transaction from the possible values:~~

	~~ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND~~
[…]	[…]

10 EUROSYSTEM UPDATE [Internal review]: page 419 ff. (DWH UHB-chapter 6.2.2 SST02 – Detailed finalised matched instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.2.2 SST02 – Detailed finalised matched instructions, page 419

Context of Usage

This report shows detailed information on volume and quantities for all finalised settlement instructions (SIs), at CSD or CSD participant or securities account level, during a selected period of time. The settlement instructions are filtered according the settlement types of the securities that the user selects.

The volume, the instructed quantities and the settled quantities of settlement instructions are displayed per ISIN per settlement status.

The results are displayed aggregated per transaction type code, transaction sub-category and securities movement type and as totals.

This report can be used by CSD users.

[…]

Field Description

SST02 – Detailed finalised matched instructions – Prompt screen	
Date ~~F~~ from	You can select the date by clicking on the calendar. This field is mandatory.
Date ~~T~~ to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Settlement type	Shows the settlement type. Possible values: - FAMT - Nominal

	• UNIT - Units This field is mandatory
~~Currency~~	~~Currency in which the SIs are settled.~~ ~~You can use this drop-down field to select the currency.~~ ~~This field is mandatory.~~
[…]	[…]

[…]

Field Description

SST02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
ISIN	Shows the data of the detailed matched settlement instructions aggregated per ISIN
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: • DVP (delivery versus payment) • DWP (delivery with payment) • FOP (free of payment) • PFOD (payment free of delivery)
~~Settlement~~ ~~t~~ Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: • ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
[…]	[…]
Volume ~~T~~ total	Sum of ‘Volume totally settled’, ‘Volume partially settled / partially cancelled’ and ‘Volume totally cancelled’ in the ‘DELI’ sub-table, per transaction type and sub-category.
RECE	
[…]	[…]
Volume ~~T~~ total	Sum of ‘Volume totally settled’, ‘Volume partially settled / partially cancelled’ and ‘Volume totally cancelled’ in the ‘DELI’ sub-table, per transaction type and sub-category.
Total (across all movement types selected in the filter)	

[…]	[…]
Total	
Volume ~~T~~ total	Sum for each column, summed over all transaction type / sub-category combinations.

[…]

Field Description

SST02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 Securities account – Detailed finalised instructions - quantity	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
~~Settlement~~ ~~t~~ Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: - ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
[…]	[…]
~~Total~~	
~~Total~~	~~Sum for each column, summed over all transaction type / sub-category combinations.~~

11 EUROSYSTEM UPDATE [Internal review]: page 430 ff. (DWH UHB-chapter 6.2.3 SST03 – Follow-up by time slot of securities postings); Editorial update

Editorial updates

DWH UHB-chapter 6.2.3 SST03 – Follow-up by time slot of securities postings, page 430

Context of Usage

This report shows the securities postings at CSD, CSDP or securities account level, during a selected period of time. The securities postings activity of the specified securities accounts are displayed as volume and quantity of securities for each time slot of the business day with a total per balance type, aggregated per ISIN.

[…]

Field Description

SST03 – Follow-up by time slot of securities postings – Prompt Screen	
Date ~~F~~ from	You can select the date by clicking on the calendar. This field is mandatory.
Date ~~T~~ to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
~~Currency~~	~~Currency in which the SIs are settled.~~ ~~You can use this drop-down field to select the currency.~~ ~~This field is mandatory.~~
Settlement type	Shows the settlement type Possible values: - FAMT - Nominal - UNIT - Units This field is mandatory
[…]	[…]

[…]

Update of figure 386:

SST03 - Securities account: Follow-up by time slot of securities postings

2024-11-0
14:56:1
IAC - Internal User Acceptance Te

CSDYATFF801 - CSD-AT-Range8 - AB

Filters | Date from : 2024-10-01 Date to: 2024-11-07
Settlement type : FAMT

Securities account - Follow-up by time slot of securities postings

ISIN: ATC8ATCOLL32

			Volume						Quantity					
Balance type	Origin	Debit/credit	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cutoff	RT4 after intraday FOP cut-off	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cutoff	RT4 after intraday FOP cut-off
Earmarking for auto-collateralisation	Settlement instructions	Debit	0	2	12	1	9	0	0	4,000	35,000	3,000	24,000	0
		Credit	0	0	5	1	9	0	0	0	15,000	3,000	24,000	0
		Total	0	2	17	2	18	0	0	4,000	50,000	6,000	48,000	0
	Settlement restrictions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Debit		0	2	12	1	9	0	0	4,000	35,000	3,000	24,000	0
	Credit		0	0	5	1	9	0	0	0	15,000	3,000	24,000	0
	Total		0	2	17	2	18	0	0	4,000	50,000	6,000	48,000	0
Blocking	Settlement instructions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Settlement restrictions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Debit		0	0	0	0	0	0	0	0	0	0	0	0
	Credit		0	0	0	0	0	0	0	0	0	0	0	0
	Total		0	0	0	0	0	0	0	0	0	0	0	0
CoSD Blocking	Settlement instructions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Settlement restrictions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Debit		0	0	0	0	0	0	0	0	0	0	0	0
	Credit		0	0	0	0	0	0	0	0	0	0	0	0
	Total		0	0	0	0	0	0	0	0	0	0	0	0
Deliverable	Settlement instructions	Debit	0	2	14	1	10	0	0	2,000	24,000	3,000	25,000	0
		Credit	0	4	21	1	10	0	0	6,000	44,000	3,000	25,000	0
		Total	0	6	35	2	20	0	0	8,000	68,000	6,000	50,000	0
	Settlement restrictions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Debit		0	2	14	1	10	0	0	2,000	24,000	3,000	25,000	0
	Credit		0	4	21	1	10	0	0	6,000	44,000	3,000	25,000	0
	Total		0	6	35	2	20	0	0	8,000	68,000	6,000	50,000	0
Reservation	Settlement instructions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Settlement restrictions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Debit		0	0	0	0	0	0	0	0	0	0	0	0
	Credit		0	0	0	0	0	0	0	0	0	0	0	0
	Total		0	0	0	0	0	0	0	0	0	0	0	0
Earmarking	Settlement instructions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Settlement restrictions	Debit	0	0	0	0	0	0	0	0	0	0	0	0
		Credit	0	0	0	0	0	0	0	0	0	0	0	0
		Total	0	0	0	0	0	0	0	0	0	0	0	0
	Debit		0	0	0	0	0	0	0	0	0	0	0	0
	Credit		0	0	0	0	0	0	0	0	0	0	0	0
	Total		0	0	0	0	0	0	0	0	0	0	0	0
Total		Debit	0	4	26	2	19	0	0	6,000	59,000	6,000	49,000	0
		Credit	0	4	26	2	19	0	0	6,000	59,000	6,000	49,000	0
		Total	0	8	52	4	38	0	0	12,000	118,000	12,000	98,000	0

Figure 1 **- SST03 output screen**

[…]

<u>Field Description</u>

SST03 – Follow-up by time slot of cash postings – Output Screen	
<u>ISIN</u>	<u>Shows the data of the follow-up by time slot of cash postings aggregated per ISIN</u>

Balance type	Shows the balance type for which the securities postings are displayed from the possible values: - Earmarking for auto-collateralisation - Blocking - CoSD blocking - Deliverable - Reservation - Earmarking ~~for auto-collateralisation~~ - ~~Reservation~~
Origin	Shows the posting origin for which the securities postings are displayed from the possible values: - Settlement instructions - Settlement restrictions - Total for all types
Debit/ Credit	The aggregation within origin of the securities postings on the debited/ credited side
~~Credit~~	~~The aggregation within origin of the securities postings on the credited side~~
~~Total (per balance type / origin)~~	~~The sums of 'Volume' and 'Quantity' 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 securities postings found for each designated time-slot.~~
1st NTS cycle	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.

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

12 EUROSYSTEM UPDATE [Internal review]: page 435 ff. (DWH UHB-chapter 6.3.1 INX01 – Individual settlement detailed report); Editorial update

Editorial updates

DWH UHB-chapter 6.3.1 INX01 – Individual settlement detailed report, page 435

Context of Usage

This report shows all finalised business settlement instructions (SI) corresponding to the selected T2S references.

The attributes shown in the output provide business details related to each of the selected settlement instructions and are represented by a button to select the Delivery or Receiver tab for the corresponding perspective. This simplifies the comparison between the instructions. ~~displayed in a manner which allows easy comparison between these instructions.~~

[…]

Update of figure 388:

DELI RECE

INX01 – Individual settlement detailed report

CSDYATFF801 - CSD-AT-Range8 - AB

Filters | T2S actor instruction reference : 2410281442090003

Individual settlement detailed report

Reference information	
T2S actor instruction reference	2410281442090003
Account servicer reference	2410281442090003
Account owner reference	
Third party reference	
Common reference	
Repo reference	
Status information	
Instruction overall final status	Totally settled
Match status	MACH
Settlement status	SETT
Cancellation status	NCAN
CoSD hold status	Released
CSD hold status	Released
Party hold status	Released
CSD validation hold status	Released
Timeline information	
Entry date time	2024-10-28 14:42:28.000
Intended settlement date	2024-10-29
Actual settlement date	2024-10-29
Cancellation date	
Categorisation information	
Securities movement type code	DELI
Payment type code	FREE
Transaction type code	FOP
Settlement transaction category	STND
Settlement transaction sub-category	STND
ISO transaction code	TRAD
Collateral instruction type	
Collateral type	

ISIN	ATC8AT000018
Account owner BIC	PMBKATFF802
Securities account number	CSDPC8ATPB2002
T2S delivering party securities account number	CSDPC8ATPB2002
T2S receiving party securities account number	CSDPC8AT01001
Securities sub balance type	
Settlement type code	UNIT
Instructed settlement quantity	23
Settled settlement quantity	23
Totally settled settlement quantity	23
Partially settled settlement quantity	0
Partially cancelled settlement quantity	0
Totally cancelled settlement quantity	0
Securities party information	
Delivering depository BIC	CSDYATFF801
T2S delivering party BIC	PMBKATFF802
Delivering settlement party processing reference	
Client of delivering CSD participant BIC	
Client of delivering CSD participant Id	
Client of delivering CSD participant issuer	
Client of delivering CSD participant schema name	
Receiving depository BIC	CSDYATFF801
T2S receiving party BIC	CSDPATFF801
Receiving settlement party processing reference	
Client of receiving CSD participant BIC	
Client of receiving CSD participant Id	
Client of receiving CSD participant issuer	
Client of receiving CSD participant schema name	
Cash information	
Currency code	
Credit/debit code	
Debtor party BIC	
Creditor party BIC	
T2S dedicated cash account number	
Debtor T2S dedicated cash account number	
Creditor T2S dedicated cash account number	
Instructed settlement amount	0.00
Transaction instructed amount	0.00
Matched settlement amount	0.00
Settled amount	0.00
Totally settled settlement amount	0.00
Partially settled settlement amount	0.00
Partially cancelled settlement amount	0.00
Totally cancelled settlement amount	0.00

Trade information	
Trade date	2024-10-29
Original ordered amount	0.00
Original ordered currency	
Number of days accrued	1
CUM/EX indicator	
Deal price value type	
Deal price yielded	
Deal price value rate	0
Deal price value amount	0.00
Deal price value currency	
Foreign exchange unit currrency	
Foreign exchange quoted currrency	
Foreign exchange exchange rate	0
Foreign exchange resulting amount	0.00
Foreign exchange resulting amount currency	
Place of trade MIC identifier	
Place of trade description	
Market type code	
Market type proprietary Id	
Market type schema name	
Market type issuer name	
Market client side code	
LCMM information	
LCMM approval status	APPR
LCMM sending party short name	CSD-AT-Range8 - AB
LCMM instructing party short name	CSD-AT-Range8 - AB
LCMM execution/final settlement date	2024-10-29 14:42:29.776
LCMM user login name	C8AT09129CSD
LCMM inbound LCMM message Id	2410280540971856
LCMM inbound LCMM message ref	1019090501
LCMM validation starting timestamp	2024-10-28 14:42:29.598
LCMM validation ending timestamp	2024-10-28 14:42:29.680
LCMM entry business date	2024-10-28
POOL instruction counter	
POOL settlement date	
POOL identification	0

[…]

Field Description

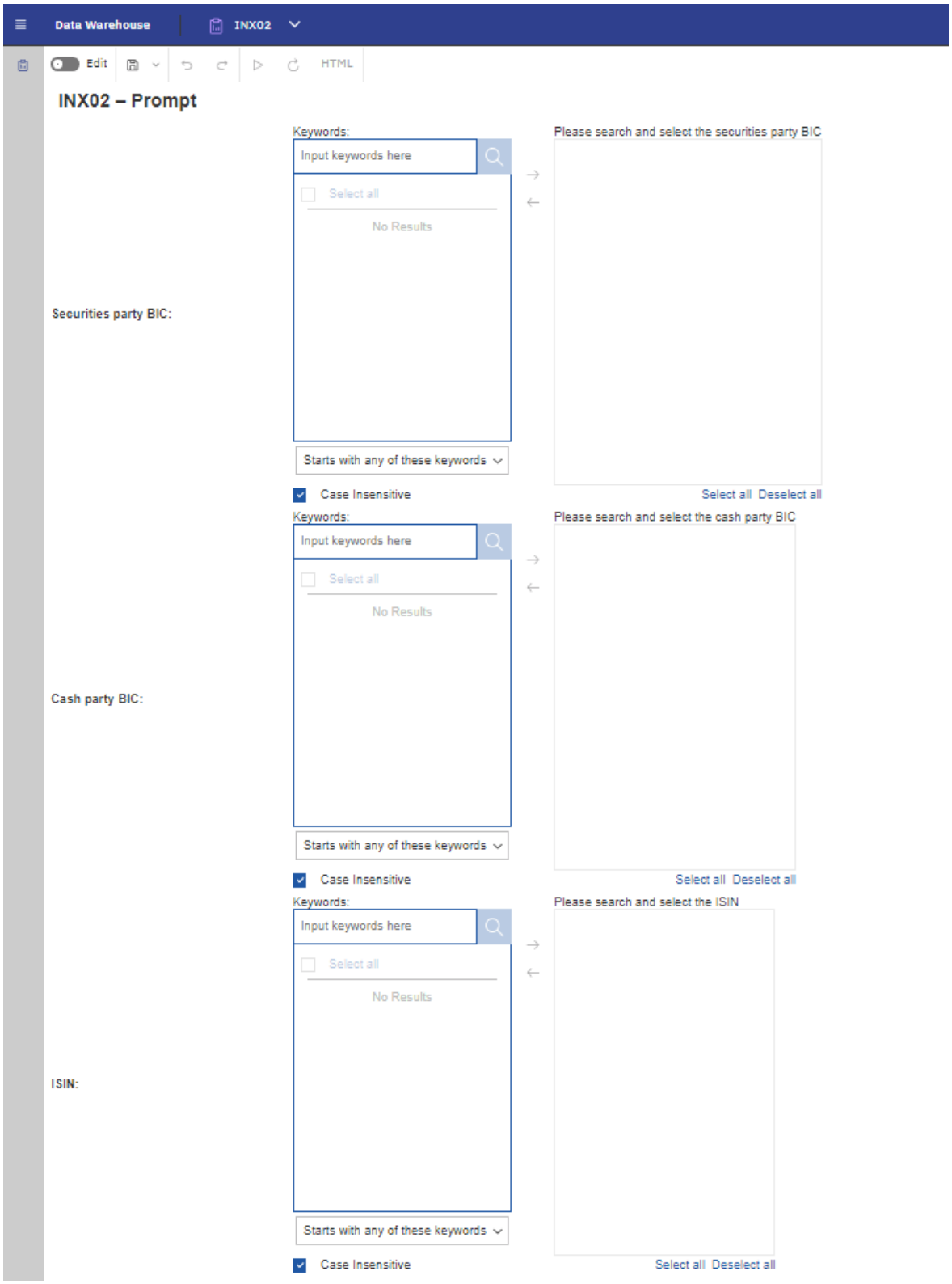
INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
DELI/RECE	By clicking on the button, the data of the individual settlement can be displayed for either the delivery or the receiver side.
Reference information	
[…]	[…]
Securities sub balance type	Shows the securities sub balance type.
Settlement type	Shows the settlement type. Possible values: - FAMT (nominal) - UNIT (units)
Instructed settlement quantity	Shows the instructed settlement quantity.
[…]	[…]
Deal price value currency	Shows the deal price value currency when not expressed as a rate.
Foreign exchange unit curr~~r~~ency	Shows the currency in which the rate of exchange is expressed in a currency exchange.
Foreign exchange quoted curr~~r~~ency	Shows the currency into which the base currency is converted in a currency exchange.
Foreign exchange rate	Shows the factor for the currency exchange.
[…]	[…]

13 EUROSYSTEM UPDATE [Internal review]: page 453 ff. (DWH UHB-chapter 6.3.2 INX02 – Multi-criteria search of a set of settlement instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 453-454

Update of figure 390:


Data Warehouse
INX02
Edit
HTML
INX02 – Prompt
Keywords:
Input keywords here
Select all
No Results
Please search and select the securities party BIC
Securities party BIC:
Starts with any of these keywords
Case Insensitive
Select all Deselect all
Keywords:
Input keywords here
Select all
No Results
Please search and select the cash party BIC
Cash party BIC:
Starts with any of these keywords
Case Insensitive
Select all Deselect all
Keywords:
Input keywords here
Select all
No Results
Please search and select the ISIN
ISIN:
Starts with any of these keywords
Case Insensitive
Select all Deselect all

Case Insensitive

Select all Deselect all

Settlement type:	FAMT UNIT
Settlement currency code:	DKK EUR
Securities movement type code:	DELI RECE
Transaction type code:	DVP DWP FOP PFOD
Settlement transaction category:	COLA CORE LQTR REAL
Settlement transaction sub-category:	CATR COBS PLED REAL
LCMM approval status:	APPR AWAP REJT RVKD
Settlement status:	USET PSET SETT

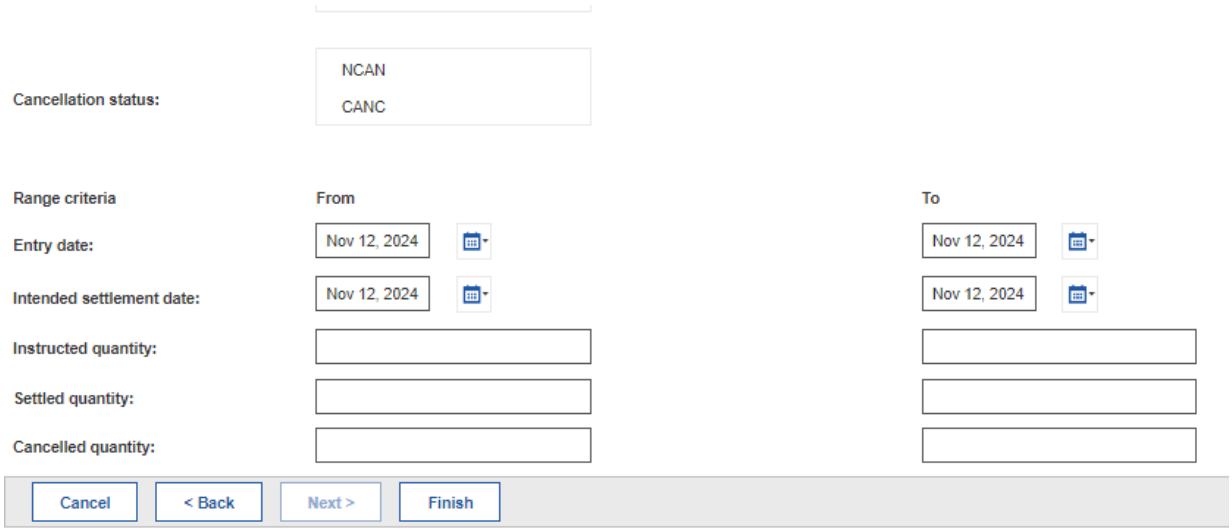
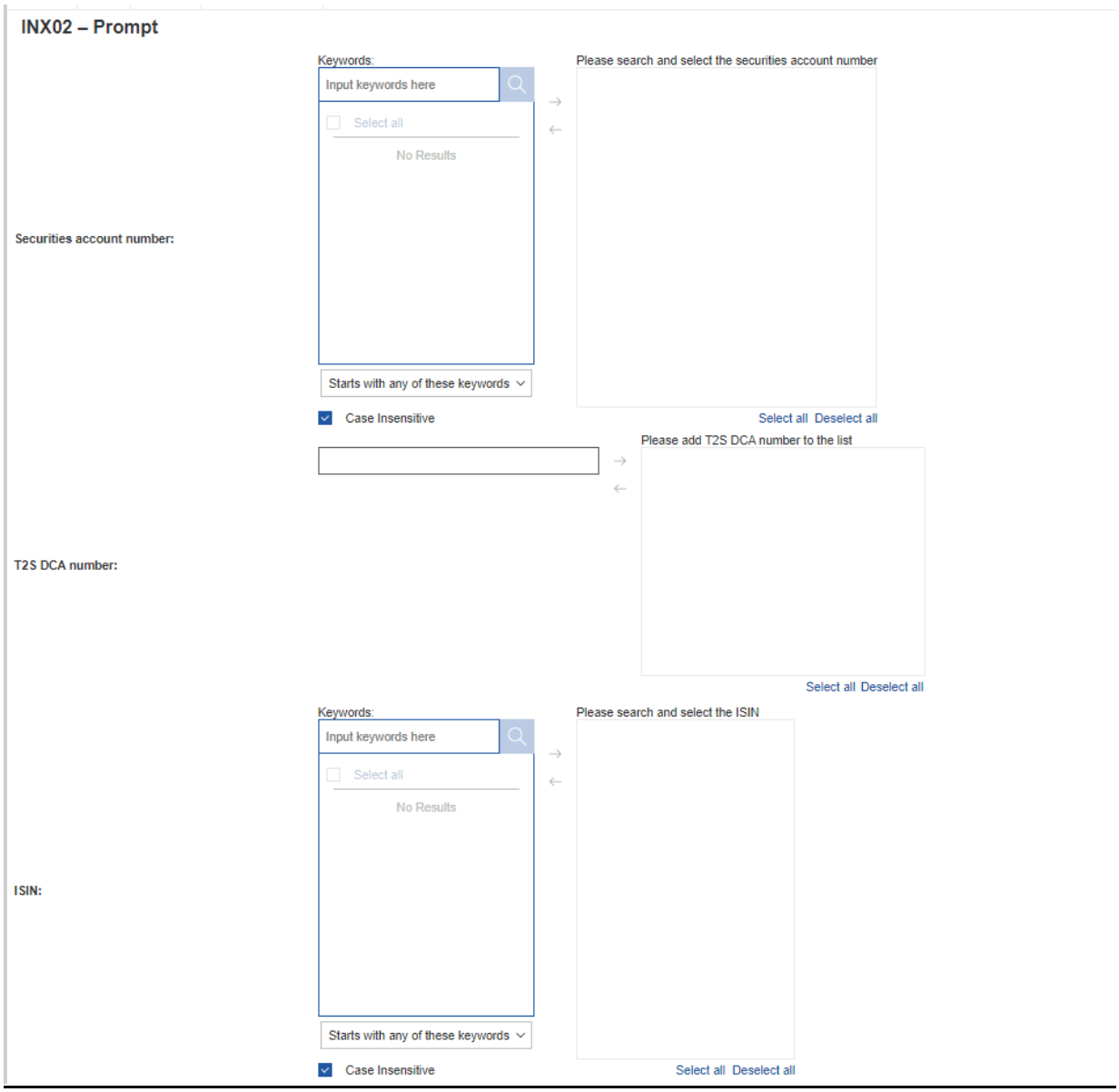


Figure 2 - INX02 prompt screen- Party BIC

New figure:


INX02 – Prompt
Securities account number:
Keywords:
Input keywords here
Select all
No Results
Starts with any of these keywords
Case Insensitive
Please search and select the securities account number
Select all Deselect all
T2S DCA number:
Please add T2S DCA number to the list
Select all Deselect all
ISIN:
Keywords:
Input keywords here
Select all
No Results
Starts with any of these keywords
Case Insensitive
Please search and select the ISIN
Select all Deselect all

Case insensitive

Settlement type:	FAMT UNIT
Settlement currency code:	DKK EUR
Securities movement type code:	DELI RECE
Transaction type code:	DVP DWP FOP PFOD
Settlement transaction category:	COLA CORE LQTR REAL
Settlement transaction sub-category:	CATR COBS PLED REAL
LCMM approval status:	APPR AWAP REJT RVKD
Settlement status:	USET PSET SETT
Cancellation status:	NCAN CANC

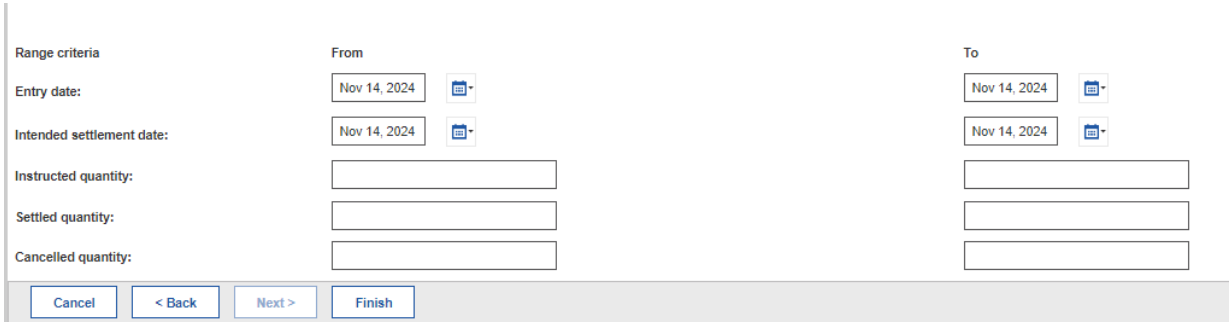


Figure xxx - INX02 prompt screen- Account Number

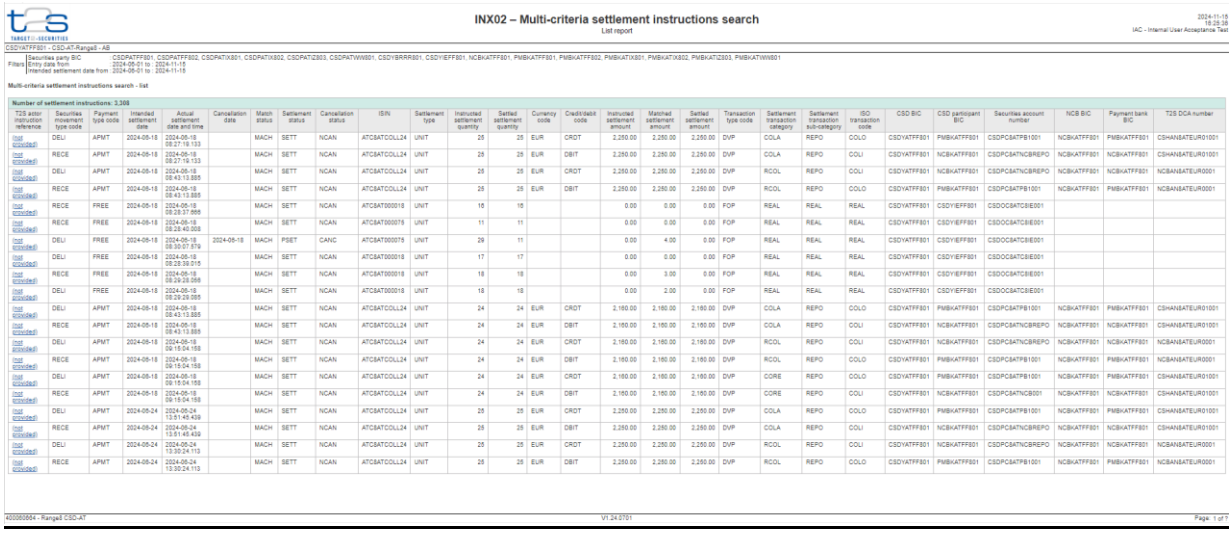
[...]

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
Displayed fields when selecting Party BIC	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Displayed fields when selecting Account number	
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
ISIN	Filter to select which ISIN value/s should be included in the output.
Settlement type	Filter to select which settlement type value/s should be included in the output. Possible values: - ~~NOMI~~ FAMT - Nominal - UNIT - Units
Settlement currency code	The report output contains only settlement instructions with the selected settlement currency codes.
[…]	[…]

[...]

Update of figure 391:



INX02 – Multi-criteria settlement instructions search

List report

2024-11-15
16:26:36
IAC - Internal User Acceptance Test

CSDVIATFF801 - CSD-AT-Range8 - AB

Filters | Securities party BIC : CSDPATFF801, CSDPATFF802, CSDPATIX801, CSDPATIX802, CSDPATIZ803, CSDPATWW801, CSDYBRRR801, CSDYIEFF801, NCBKATFF801, PMBKATFF801, PMBKATFF802, PMBKATIX801, PMBKATIX802, PMBKATIZ803, PMBKATWW801
Entry date from : 2024-09-01 to : 2024-11-15
Intended settlement date from : 2024-09-01 to : 2024-11-15

Multi-criteria settlement instructions search - list

Number of settlement instructions: 3,308

T2S actor instruction reference	Securities movement type code	Payment type code	Intended settlement date	Actual settlement date and time	Cancellation date	Match status	Settlement status	Cancellation status	ISIN	Settlement type	Instructed settlement quantity	Settled settlement quantity	Currency code	Credit/debit code	Instructed settlement amount	Matched settlement amount	Settled settlement amount	Transaction type code	Settlement transaction category	Settlement transaction sub-category	ISO transaction code	CSD BIC	CSD participant BIC	Securities account number	NCB BIC	Payment bank BIC	T2S DCA number
(not encoded)	DELI	APMT	2024-05-18	2024-05-18 08:27:19:133		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	CRDT	2,250.00	2,250.00	2,250.00	DVP	COLA	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	CSHANBATEUR01001
(not encoded)	RECE	APMT	2024-05-18	2024-05-18 08:27:19:133		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	DBIT	2,250.00	2,250.00	2,250.00	DVP	COLA	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCBREPO	NCBKATFF801	NCBKATFF801	CSHANBATEUR01001
(not encoded)	DELI	APMT	2024-05-18	2024-05-18 08:43:13:885		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	CRDT	2,250.00	2,250.00	2,250.00	DVP	RCOL	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCBREPO	NCBKATFF801	NCBKATFF801	NCBANBATEUR0001
(not encoded)	RECE	APMT	2024-05-18	2024-05-18 08:43:13:885		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	DBIT	2,250.00	2,250.00	2,250.00	DVP	RCOL	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	NCBANBATEUR0001
(not encoded)	RECE	FREE	2024-05-18	2024-05-18 08:28:37:866		MACH	SETT	NCAN	ATCBAT000018	UNIT	16	16			0.00	0.00	0.00	FOP	REAL	REAL	REAL	CSDYATFF801	CSDYIEFF801	CSDOCB4TCBIE001			
(not encoded)	RECE	FREE	2024-05-18	2024-05-18 08:28:45:008		MACH	SETT	NCAN	ATCBAT000075	UNIT	11	11			0.00	0.00	0.00	FOP	REAL	REAL	REAL	CSDYATFF801	CSDYIEFF801	CSDOCB4TCBIE001			
(not encoded)	DELI	FREE	2024-05-18	2024-05-18 08:30:07:879	2024-05-18	MACH	PSET	CANC	ATCBAT000075	UNIT	29	11			0.00	4.00	0.00	FOP	REAL	REAL	REAL	CSDYATFF801	CSDYIEFF801	CSDOCB4TCBIE001			
(not encoded)	DELI	FREE	2024-05-18	2024-05-18 08:29:39:015		MACH	SETT	NCAN	ATCBAT000018	UNIT	17	17			0.00	0.00	0.00	FOP	REAL	REAL	REAL	CSDYATFF801	CSDYIEFF801	CSDOCB4TCBIE001			
(not encoded)	RECE	FREE	2024-05-18	2024-05-18 08:29:28:066		MACH	SETT	NCAN	ATCBAT000018	UNIT	18	18			0.00	3.00	0.00	FOP	REAL	REAL	REAL	CSDYATFF801	CSDYIEFF801	CSDOCB4TCBIE001			
(not encoded)	DELI	FREE	2024-05-18	2024-05-18 08:29:28:066		MACH	SETT	NCAN	ATCBAT000018	UNIT	18	18			0.00	2.00	0.00	FOP	REAL	REAL	REAL	CSDYATFF801	CSDYIEFF801	CSDOCB4TCBIE001			
(not encoded)	DELI	APMT	2024-05-18	2024-05-18 08:43:13:885		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	24	24	EUR	CRDT	2,160.00	2,160.00	2,160.00	DVP	COLA	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	CSHANBATEUR01001
(not encoded)	RECE	APMT	2024-05-18	2024-05-18 08:43:13:885		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	24	24	EUR	DBIT	2,160.00	2,160.00	2,160.00	DVP	COLA	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCBREPO	NCBKATFF801	NCBKATFF801	CSHANBATEUR01001
(not encoded)	DELI	APMT	2024-05-18	2024-05-18 09:15:04:158		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	24	24	EUR	CRDT	2,160.00	2,160.00	2,160.00	DVP	RCOL	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCBREPO	NCBKATFF801	NCBKATFF801	NCBANBATEUR0001
(not encoded)	RECE	APMT	2024-05-18	2024-05-18 09:15:04:158		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	24	24	EUR	DBIT	2,160.00	2,160.00	2,160.00	DVP	RCOL	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	NCBANBATEUR0001
(not encoded)	DELI	APMT	2024-05-18	2024-05-18 09:15:04:158		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	24	24	EUR	CRDT	2,160.00	2,160.00	2,160.00	DVP	CORE	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	CSHANBATEUR01001
(not encoded)	RECE	APMT	2024-05-18	2024-05-18 09:15:04:158		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	24	24	EUR	DBIT	2,160.00	2,160.00	2,160.00	DVP	CORE	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCB001	NCBKATFF801	NCBKATFF801	CSHANBATEUR01001
(not encoded)	DELI	APMT	2024-05-24	2024-05-24 13:51:45:439		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	CRDT	2,250.00	2,250.00	2,250.00	DVP	COLA	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	CSHANBATEUR01001
(not encoded)	RECE	APMT	2024-05-24	2024-05-24 13:51:45:439		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	DBIT	2,250.00	2,250.00	2,250.00	DVP	COLA	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCBREPO	NCBKATFF801	NCBKATFF801	CSHANBATEUR01001
(not encoded)	DELI	APMT	2024-05-24	2024-05-24 13:30:24:113		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	CRDT	2,250.00	2,250.00	2,250.00	DVP	RCOL	REPO	COLI	CSDYATFF801	NCBKATFF801	CSDPCB4TNCBREPO	NCBKATFF801	NCBKATFF801	NCBANBATEUR0001
(not encoded)	RECE	APMT	2024-05-24	2024-05-24 13:30:24:113		MACH	SETT	NCAN	ATCBATCOLL24	UNIT	25	25	EUR	DBIT	2,250.00	2,250.00	2,250.00	DVP	RCOL	REPO	COLO	CSDYATFF801	PMBKATFF801	CSDPCB4TPB1001	NCBKATFF801	PMBKATFF801	NCBANBATEUR0001

400980664 - Range8 CSD-AT V1.24.0701 Page 1 of 1

Figure 3 - INX02 list screen

[...]

<u>Field Description</u>

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
Number of settlement instructions	Shows the number of settlement instructions found matching the criteria
(For each instruction matching the selection criteria, one line will be displayed)	
T2S actor instruction reference	Shows the reference provided by the T2S actor The reference is built as a hyperlink which leads to the output details screen when clicked.
[…]	[…]
ISIN ~~code~~	Shows the ISIN.
Settlement type	Shows the settlement type Possible values: - <u>FAMT</u> (nominal) - UNIT (units)
~~Original~~ <u>Instructed</u> settlement quantity	Shows the <u>instructed</u> ~~original~~ settlement quantity.
Settled settlement quantity	Shows the settled settlement quantity.

[…]	[…]
T2S DCA number	Shows the T2S cash account used for settlement (if applicable)

[...]

Update of figure 392:

Edit HTML

TARGET2-SECURITIES

INX02 – Multi-criteria search of a set of settlement instructions

Detail report

CSDYATFF801 - CSD-AT-Range8 - AB

Multi-criteria search of a set of settlement instructions - details

Reference information	
T2S actor instruction reference	2410021315270003
Status information	
Match status	MACH
Settlement status	SETT
Cancellation status	NCAN
CoSD hold status	Released
CSD hold status	Released
CSD validation hold status	Released
Party hold status	Released
Timeline information	
Entry date time	2024-10-02 13:15:51.000
Intended settlement date	2024-10-03
Actual settlement date	2024-10-03
Cancellation date	
Categorisation information	
Securities movement type code	DELI
Payment type code	FREE
Transaction type code	FOP
Settlement transaction category	STND
Settlement transaction sub-category	STND
ISO transaction code	TRAD
Securities information	
ISIN	ATC8AT000018
Securities account number	CSDPC8ATPB2002
Settlement type	UNIT
Instructed settlement quantity	23
Settled settlement quantity	23
Cancelled settlement quantity	0
Securities party information	
CSD BIC	CSDYATFF801
CSD participant BIC	PMBKATFF802
External CSD BIC	
Cash information	
Currency code	
Credit/debit code	
T2S DCA number	
Instructed settlement amount	0.00
Matched settlement amount	0.00
Settled settlement amount	0.00
Cancelled settlement amount	0.00

Cash party information	
NCB BIC	
Payment bank BIC	
Process information	
Priority	
Externally matched	True
Trade information	
Trade date	2024-10-03
LCCM information	
LCCM approval status	APPR

00060664 - Range8 CSD-AT

Figure 392 - INX02 details screen

[...]

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
Reference information	
T2S actor instruction reference	Shows the reference provided by the T2S actor
Status information	
Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: - NMAT (unmatched) - MACH (matched)
[…]	[…]
Timeline information	
Entry date	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD
Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD
Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
Categorisation information	
[…]	[…]
Securities information	
ISIN	Shows the ISIN.
[…]	[…]
~~Original~~ Instructed settlement quantity	Shows the original settlement quantity.
[…]	[…]
Securities party information	
[…]	[…]
Cash information (Please note, that this part will be empty for Settlement Instructions with transaction code = FOP)	

Currency code	Shows the currency code.
[…]	[…]
Matched settlement amount	Shows the matched amount as per the matching process.
[…]	[…]
Cancelled settlement amount	Shows the cancelled amount if the SI is not completely settled.
Cash party information	
NCB BIC	Shows the BIC of the national central bank.
Payment bank BIC	Shows the BIC of the payment bank.
Process information	
Priority	Shows the priority. Possible values: - 0001 (reserved) - 0002 (top) - 0003 (high) - 0004 (normal)
[…]	[…]
Trade information	
Trade date	Shows the trade date of the settlement instruction. Display format is: YYYY-MM-DD
LCMM information	
LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)

14 EUROSYSTEM UPDATE [Internal Review]: page 475 (DWH UHB-chapter 6.3.3 INX03 – Individual restriction detailed report); Editorial update

Editorial updates

DWH UHB-chapter 6.3.3 INX03 – Individual restriction detailed report, page 475

Securities information (This part will only be filled in case of settlement restrictions on securities)	
ISIN	Shows the ISIN.
Account owner BIC	Shows the BIC of the securities account owner as per the SR.
Securities account number	Shows the impacted securities account number as per the SR.
Settlement type	Shows the settlement type. Possible values: - FAMT (nominal) - UNIT (units)
Settlement quantity	Shows the entered settlement quantity.
Settled settlement quantity	Shows the settled settlement quantity.
Totally settled settlement quantity	Shows the settled quantity if the SR is fully settled.
Partially settled settlement quantity	Shows the settled quantity if the SR is only partially settled.
Partially cancelled settlement quantity	Shows the remaining unsettled quantity if the SR is only partially settled
Totally cancelled settlement quantity	Shows the unsettled quantity if the SR is completely cancelled.

15 EUROSYSTEM UPDATE [Internal Review]: page 477 ff. (DWH UHB-chapter 6.3.4 INX04 – Multi-criteria search of a set of settlement restrictions); Editorial update

Editorial updates

DWH UHB-chapter 6.3.4 INX04 – Multi-criteria search of a set of settlement restrictions, page 477-485

Update of figure 396:

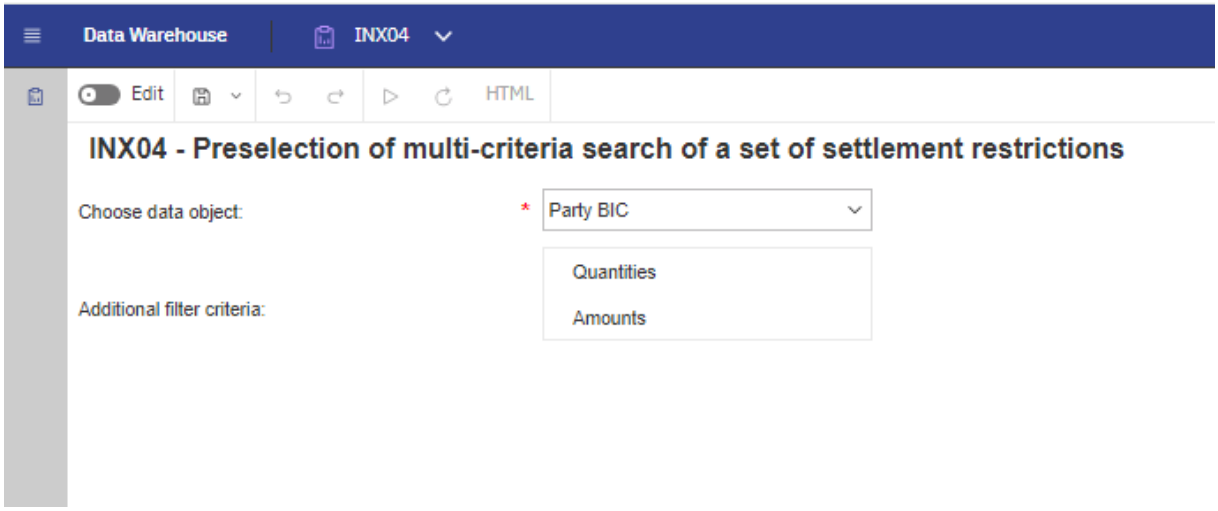


Figure 4 - INX04 - pre selection screen ~~1 (CB User login)~~

Update of figure 397:

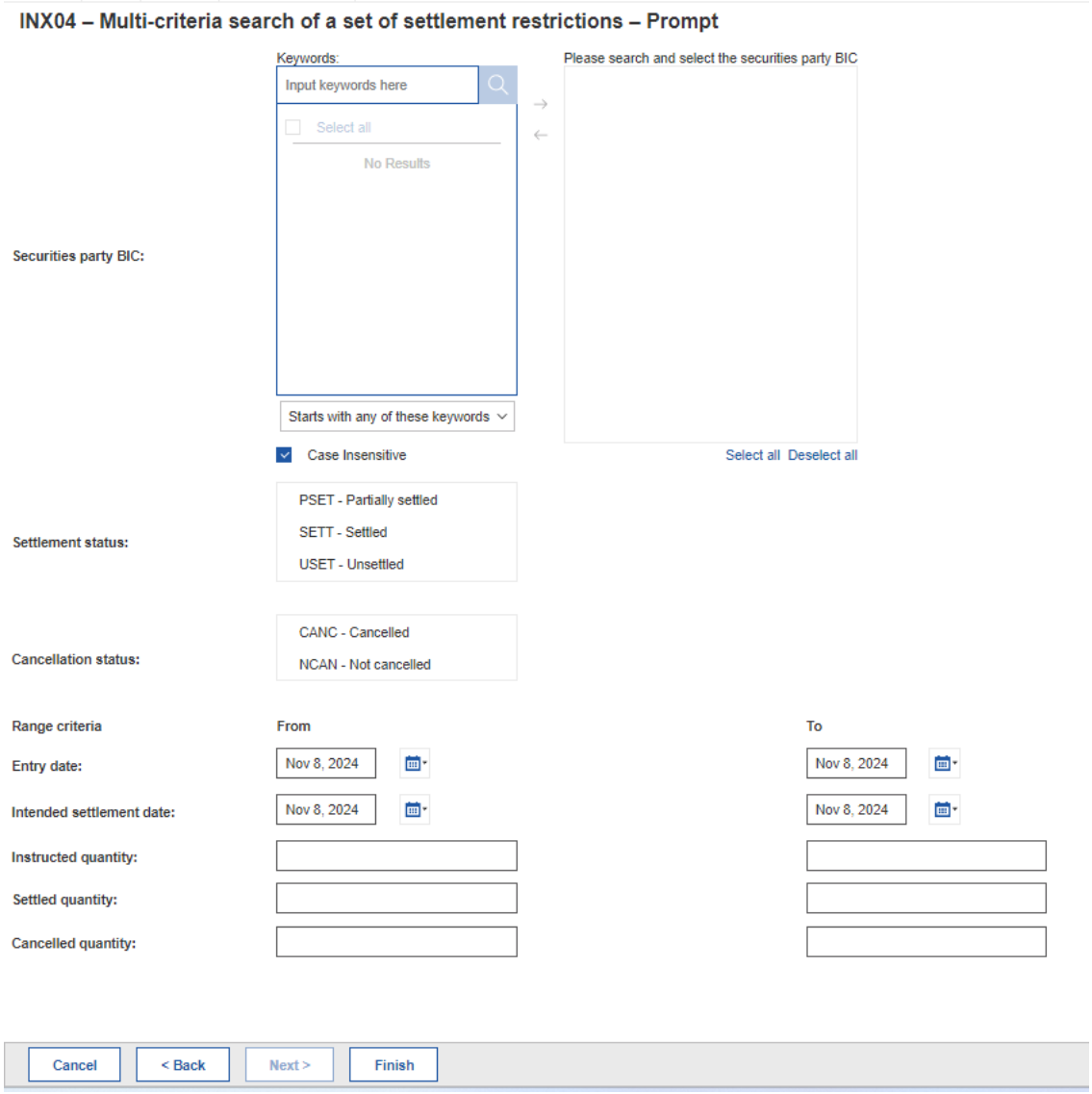


Figure 5 - INX04 prompt screen 2 (CSD User login) - Party BIC

New figure:

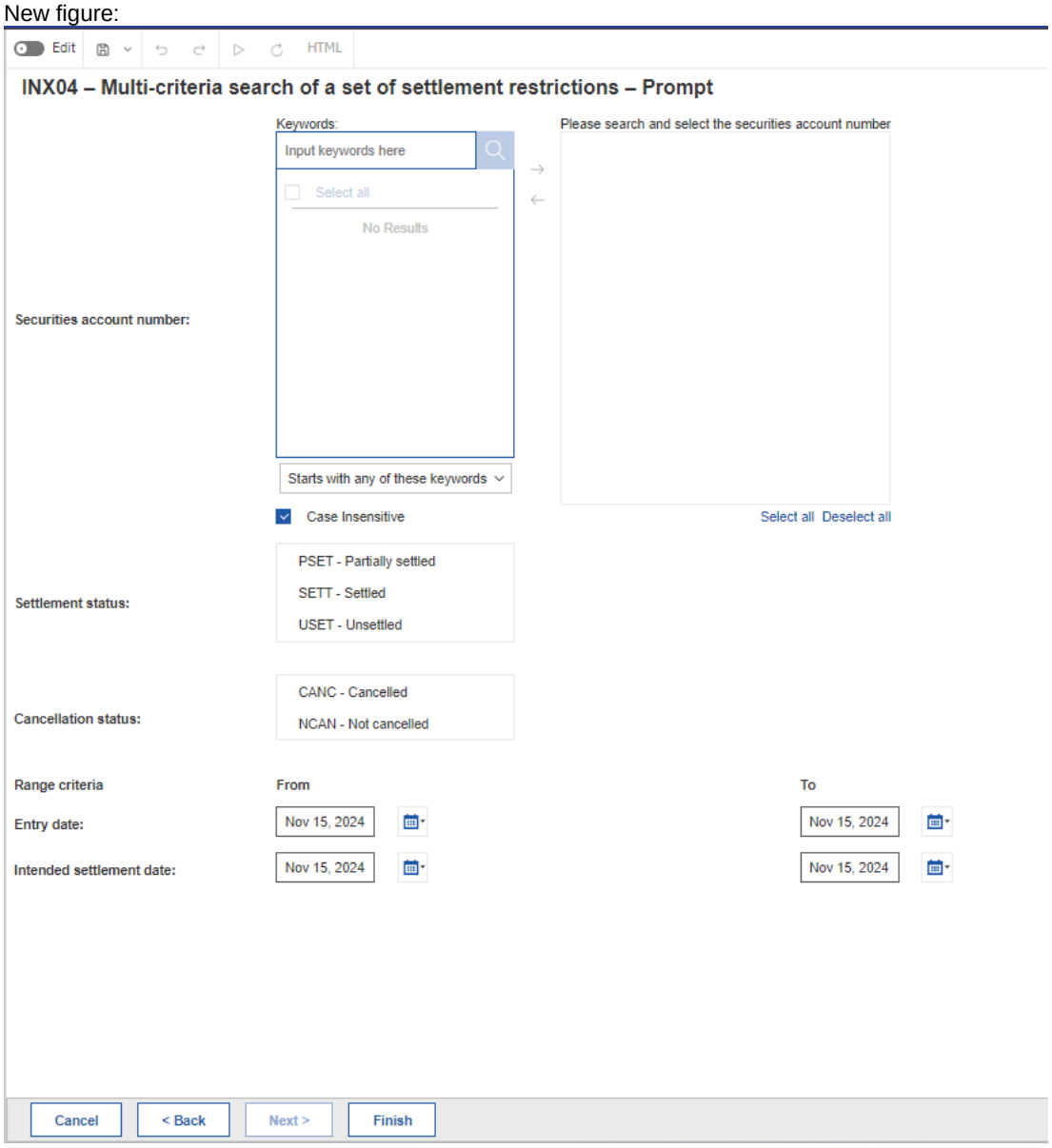


Figure xxx - INX04 prompt screen 2 (CSD User login) - Account number

Update of figure 398:

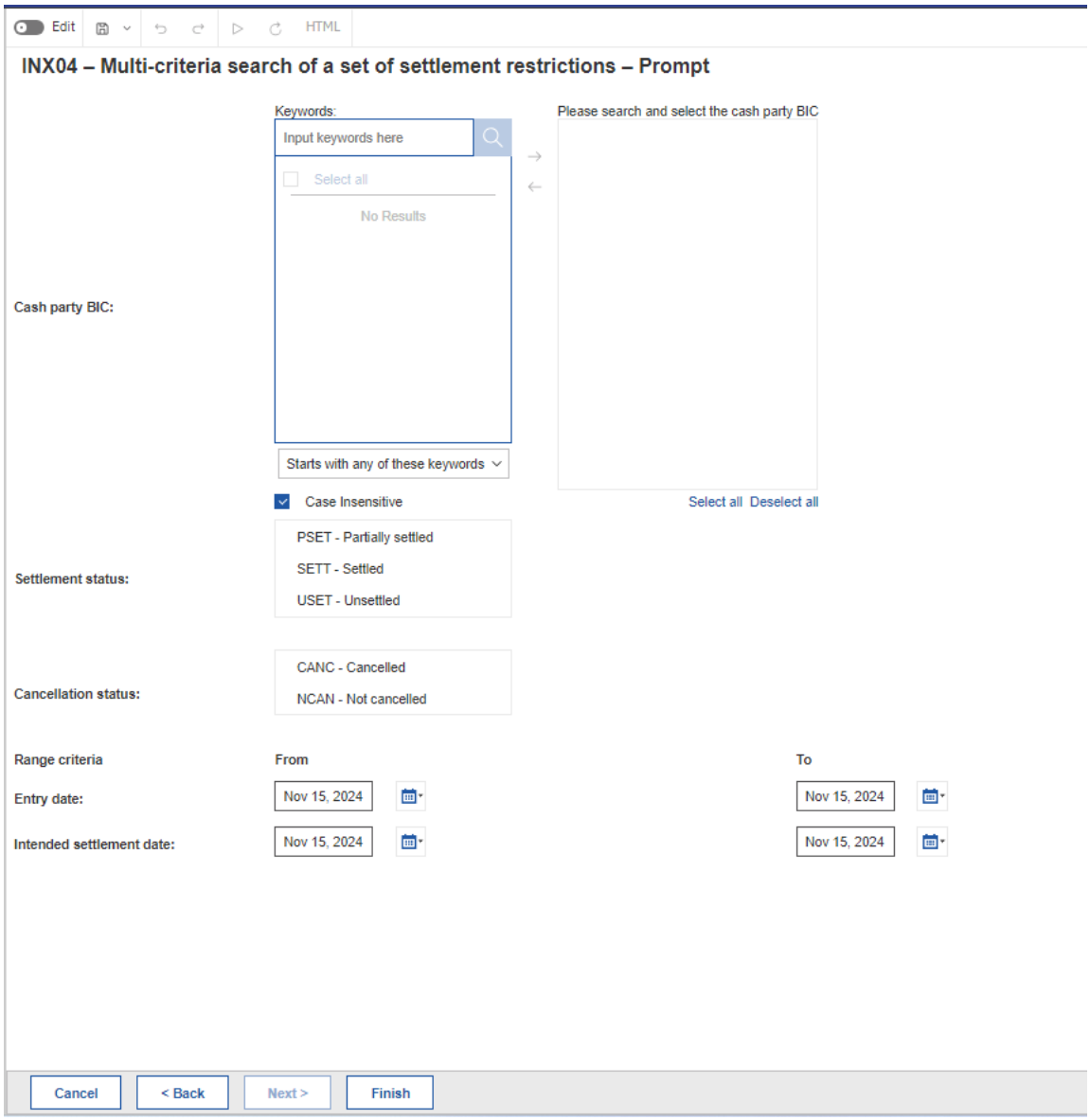


Figure 398 - INX04 - prompt screen 2 (CB User login) - Party BIC

New figure:

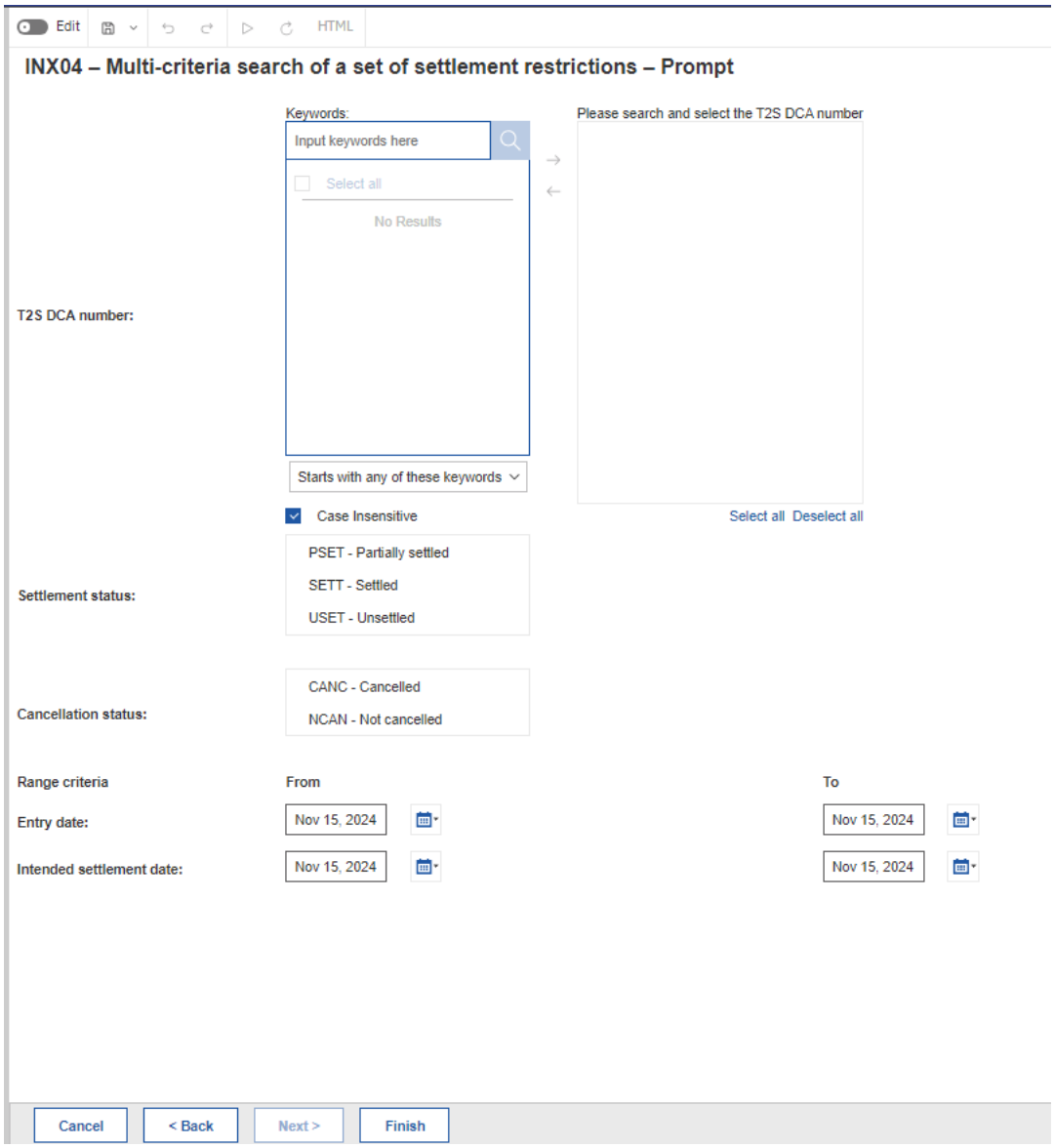


Figure xxx - INX04 - prompt screen 2 (CB User login) - Account number

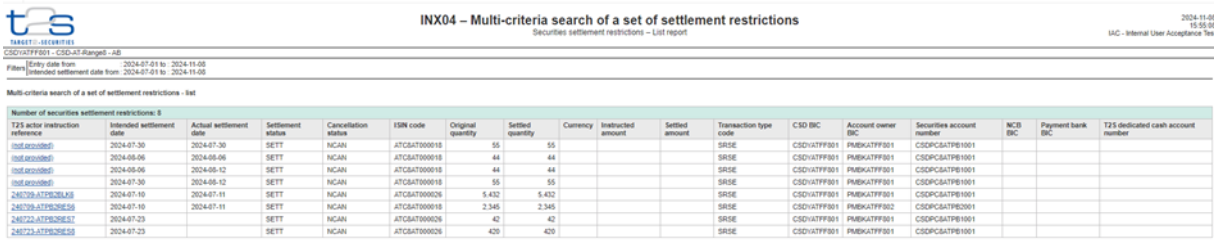
Field Description

INX04 – Multi-criteria search of a set of settlement restrictions – Prompt Screen	
Displayed fields when selecting Party BIC	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Displayed fields when selecting Account number	

Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number that should be included in the output.
Settlement status	Filter to select which settlement status value/s should be included in the output. Possible values: - USET - PSET - SETT
[…]	[…]

[…]

Update of figure 399:


INX04 – Multi-criteria search of a set of settlement restrictions
Securities settlement restrictions – List report

2024-11-0
15:55:0
IAC - Internal User Acceptance Tes

CSD:VATFF001 - CSD-AT-Range8 - AB

Filters: Entry date from: 2024-07-01 to : 2024-11-06; Intended settlement date from: 2024-07-01 to : 2024-11-06

Multi-criteria search of a set of settlement restrictions - list

Number of securities settlement restrictions: 8

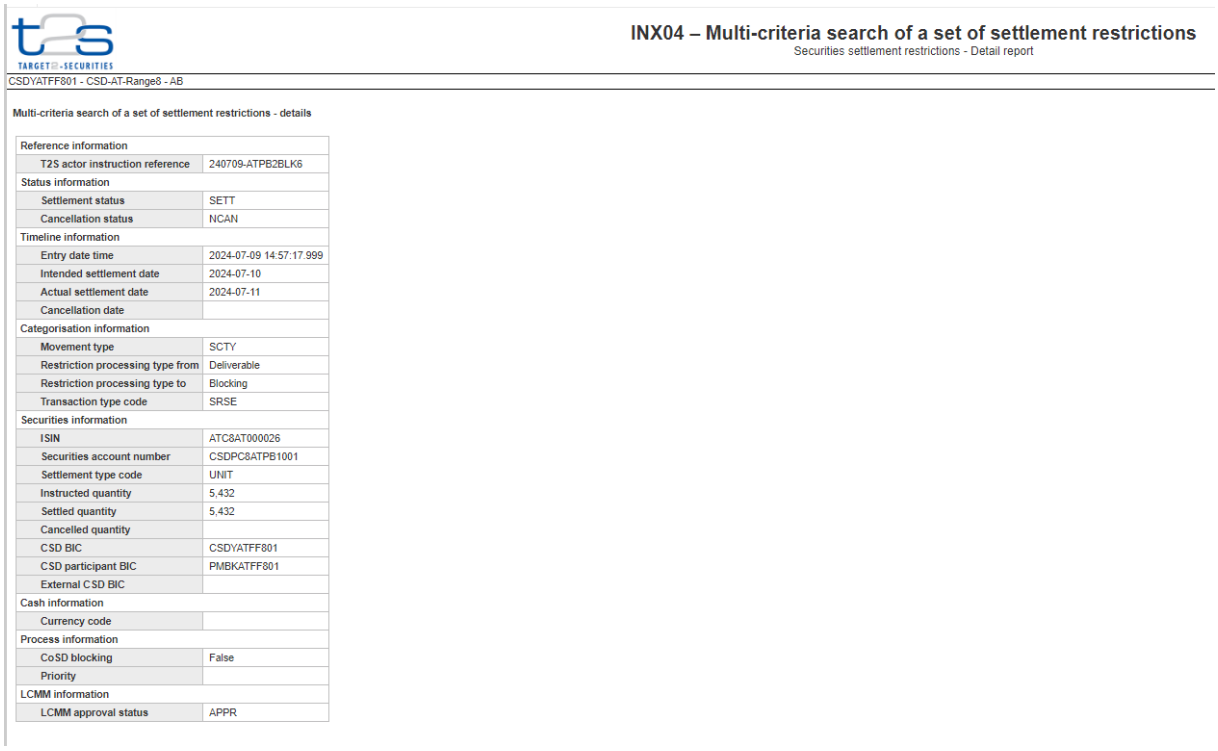
T2S actor instruction reference	Intended settlement date	Actual settlement date	Settlement status	Cancellation status	ISIN code	Original quantity	Settled quantity	Currency	Instructed amount	Settled amount	Transaction type code	CSD BIC	Account owner BIC	Securities account number	NCB BIC	Payment bank BIC	T2S dedicated cash account number
(not provided)	2024-07-30	2024-07-30	SETT	NCAN	ATC6AT000018	55	55				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			
(not provided)	2024-08-06	2024-08-06	SETT	NCAN	ATC6AT000018	44	44				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			
(not provided)	2024-08-06	2024-08-12	SETT	NCAN	ATC6AT000018	44	44				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			
(not provided)	2024-07-30	2024-08-12	SETT	NCAN	ATC6AT000018	55	55				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			
240709-ATPB2BLK8	2024-07-10	2024-07-11	SETT	NCAN	ATC6AT000026	5.432	5.432				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			
240709-ATPB2BE56	2024-07-10	2024-07-11	SETT	NCAN	ATC6AT000018	2.345	2.345				SRSE	CSD:VATFF001	PMBKATFF002	CSDPC6ATPB2001			
240722-ATPB2BE57	2024-07-23		SETT	NCAN	ATC6AT000026	42	42				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			
240723-ATPB2BE58	2024-07-23		SETT	NCAN	ATC6AT000026	420	420				SRSE	CSD:VATFF001	PMBKATFF001	CSDPC6ATPB1001			

Figure 399 - *INX04 list screen*

Field Description

INX04 – Multi-criteria search of a set of settlement restrictions – List Screen	
Number of settlement restrictions	Shows the number of settlement restrictions found matching the criteria
(For each restriction matching the selection criteria, one line will be displayed)	
[…]	[…]
ISIN code	Shows the ISIN
~~Instructed~~ Original quantity	Shows the entered settlement quantity.
Settled quantity	Shows the settled settlement quantity.
[…]	[…]

Update of figure 400:



INX04 – Multi-criteria search of a set of settlement restrictions
Securities settlement restrictions - Detail report

CSDYATFF801 - CSD-AT-Range8 - AB

Multi-criteria search of a set of settlement restrictions - details

Reference information	
T2S actor instruction reference	240709-ATPB2BLK6
Status information	
Settlement status	SETT
Cancellation status	NCAN
Timeline information	
Entry date time	2024-07-09 14:57:17.999
Intended settlement date	2024-07-10
Actual settlement date	2024-07-11
Cancellation date	
Categorisation information	
Movement type	SCTY
Restriction processing type from	Deliverable
Restriction processing type to	Blocking
Transaction type code	SRSE
Securities information	
ISIN	ATC8AT000026
Securities account number	CSDPC8ATPB1001
Settlement type code	UNIT
Instructed quantity	5,432
Settled quantity	5,432
Cancelled quantity	
CSD BIC	CSDYATFF801
CSD participant BIC	PMBKATFF801
External CSD BIC	
Cash information	
Currency code	
Process information	
CoSD blocking	False
Priority	
LCMM information	
LCMM approval status	APPR

Figure 6 - INX04 details screen- Party BIC

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
Reference information	
T2S actor instruction reference	Shows the reference provided by the T2S actor
[…]	[…]
Securities information (Please note, that this part will only be filled for restrictions on securities)	
ISIN	Shows the ISIN.
Securities account number	Shows the impacted securities account number as per the SI,
Settlement type	Shows the settlement type. Possible values: - FAMT (nominal) - UNIT (units)
Instructed quantity	Shows the instructed settlement quantity.
Settled quantity	Shows the settled settlement quantity.

Cancelled quantity	Shows the unsettled quantity if the SI is not completely settled.
~~Securities party information~~	
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant.
External CSD BIC	Shows the BIC of the external CSD (ECSD)
Cash information (Please note, that this part will only be filled for restrictions on cash)	
[…]	[…]

16 EUROSYSTEM UPDATE [Internal review]: page 501 ff. (DWH UHB-chapter 6.3.6 INX06 – Multi-criteria search of a set of business cancellations (INX06)); Editorial update

Editorial updates

DWH UHB-chapter 6.3.6 INX06 – Multi-criteria search of a set of business cancellations, page 501-502

Update of figure 403:

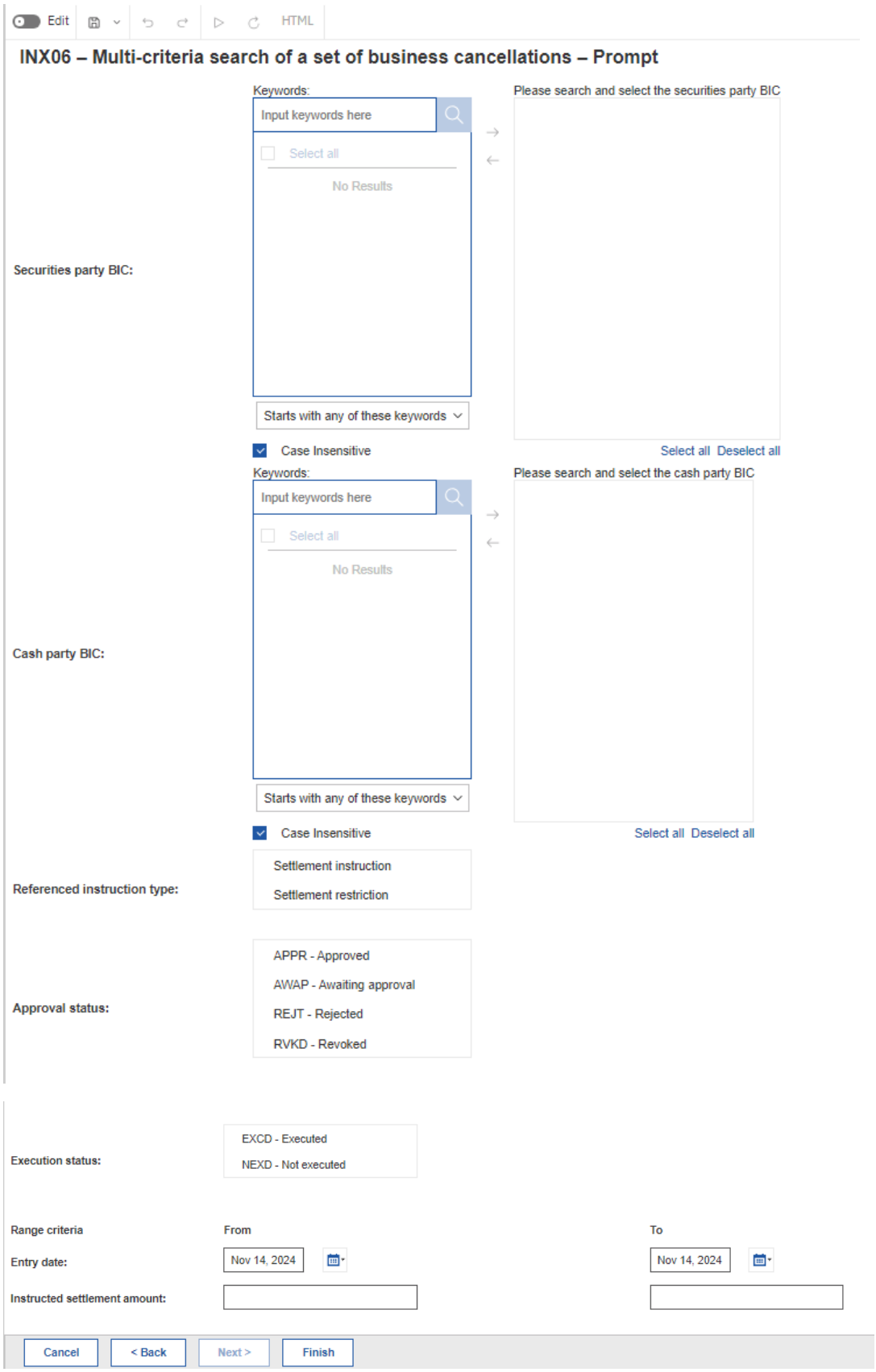


Figure 7 - INX06 prompt screen 2 - Party BIC

New figure:

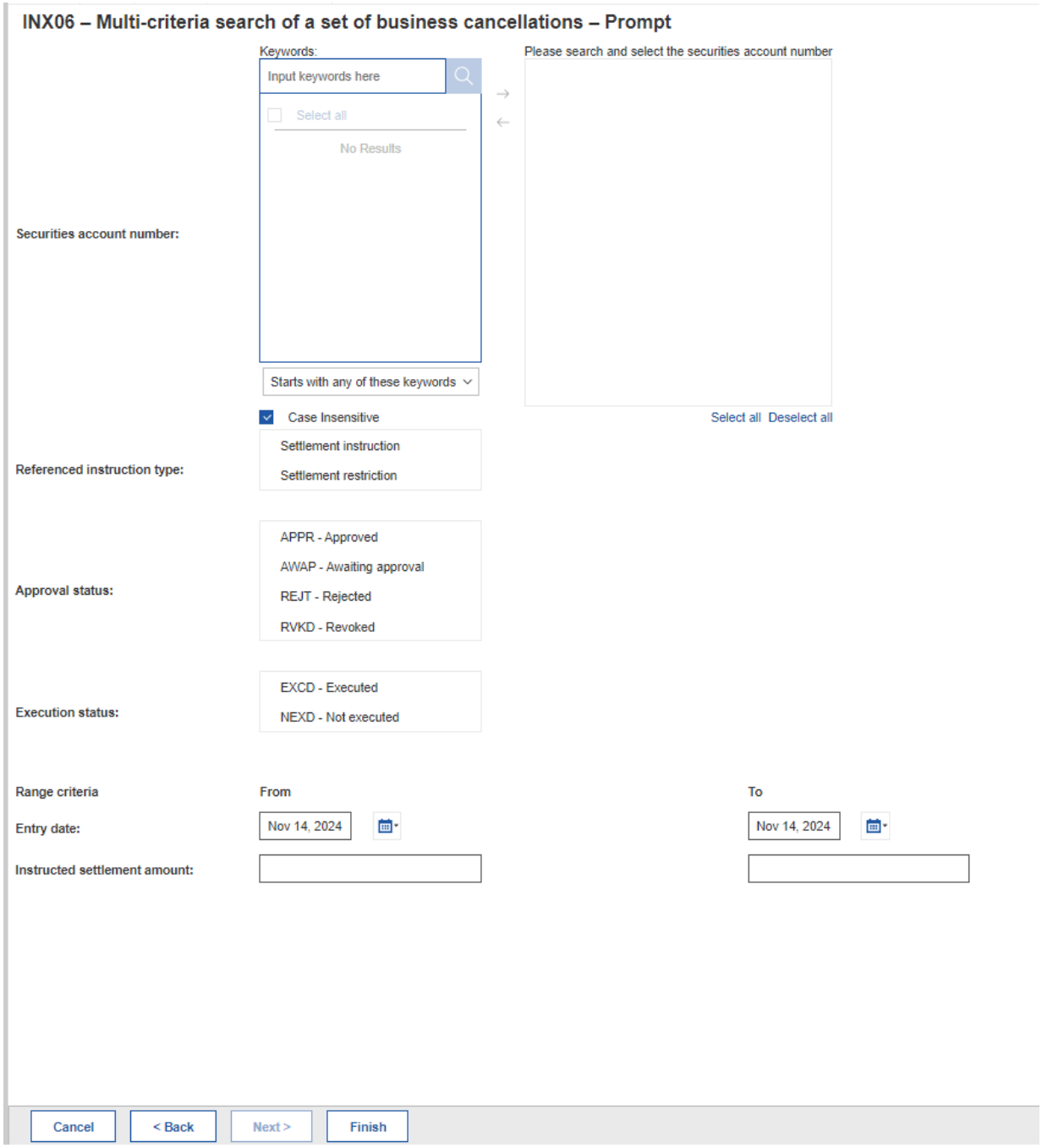


Figure xxx - INX06 prompt screen- 2 (CSD User login) - Account Number

New figure:

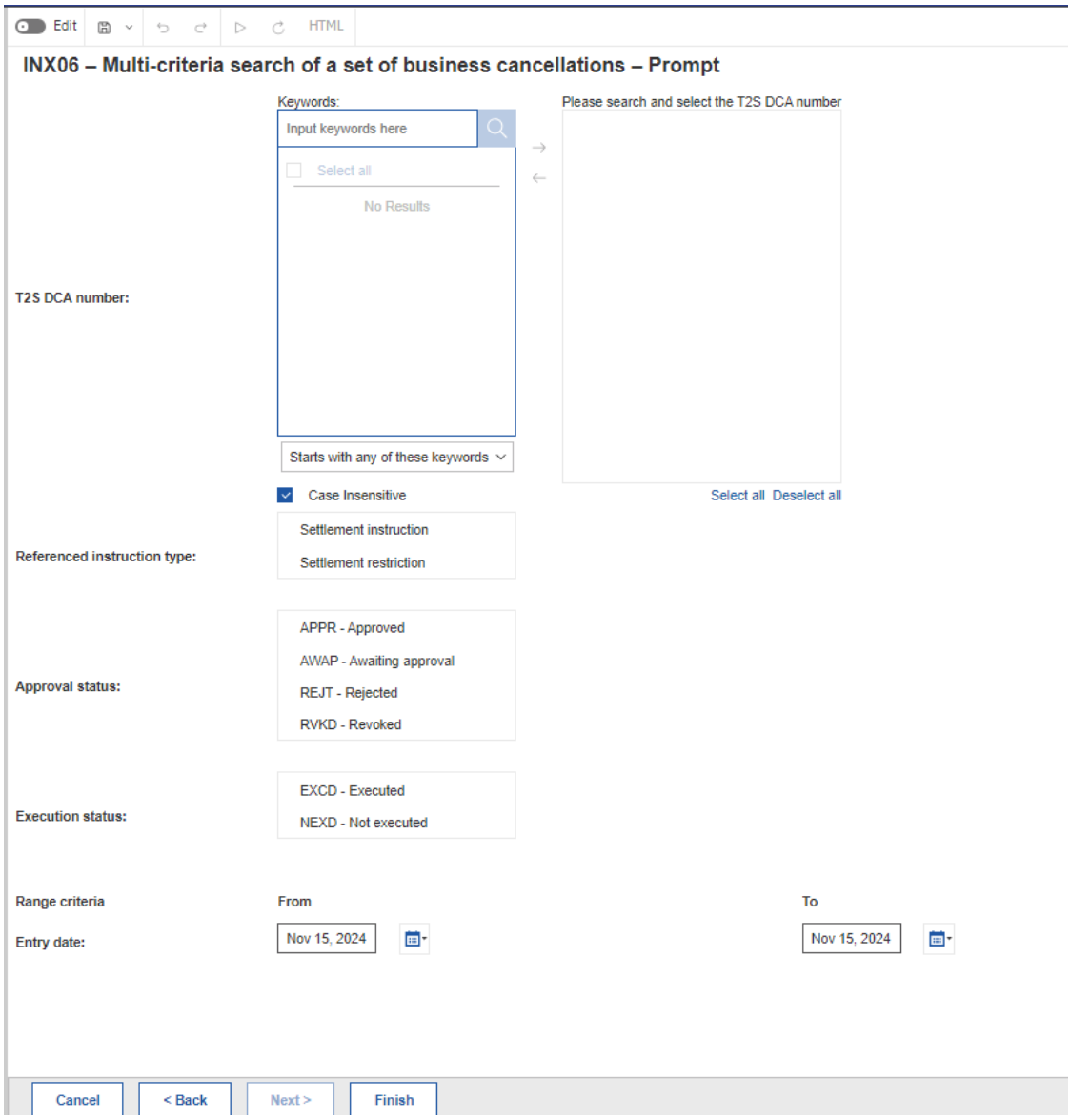


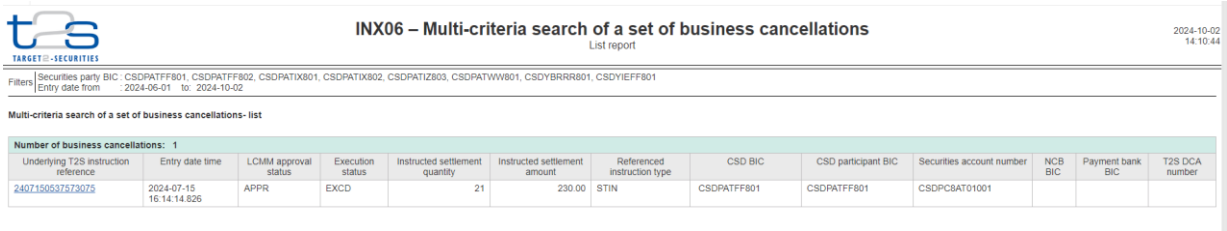
Figure xxx - INX06 prompt screen- 2 (CB User login) - Account Number

Field Description

INX06 – Multi-criteria search of a set of business cancellations – Prompt Screen	
Displayed fields when selecting Party BIC	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Displayed fields when selecting Account Number	

Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
Referenced instruction type	Filter to select which referenced instruction types should be included in the output. Possible values: - STIN (Settlement instruction) - STRN (Settlement restriction)
[…]	[…]

Update of figure 405:



Underlying T2S instruction reference	Entry date time	LCMM approval status	Execution status	Instructed settlement quantity	Instructed settlement amount	Referenced instruction type	CSD BIC	CSD participant BIC	Securities account number	NCB BIC	Payment bank BIC	T2S DCA number
240715053757307 5	2024-07-15 16.14.14.826	APPR	EXCD	21	230.00	STIN	CSDPATFF801	CSDPATFF801	CSDPC8AT01001			

Figure 8 - INX06 details screen

[…]

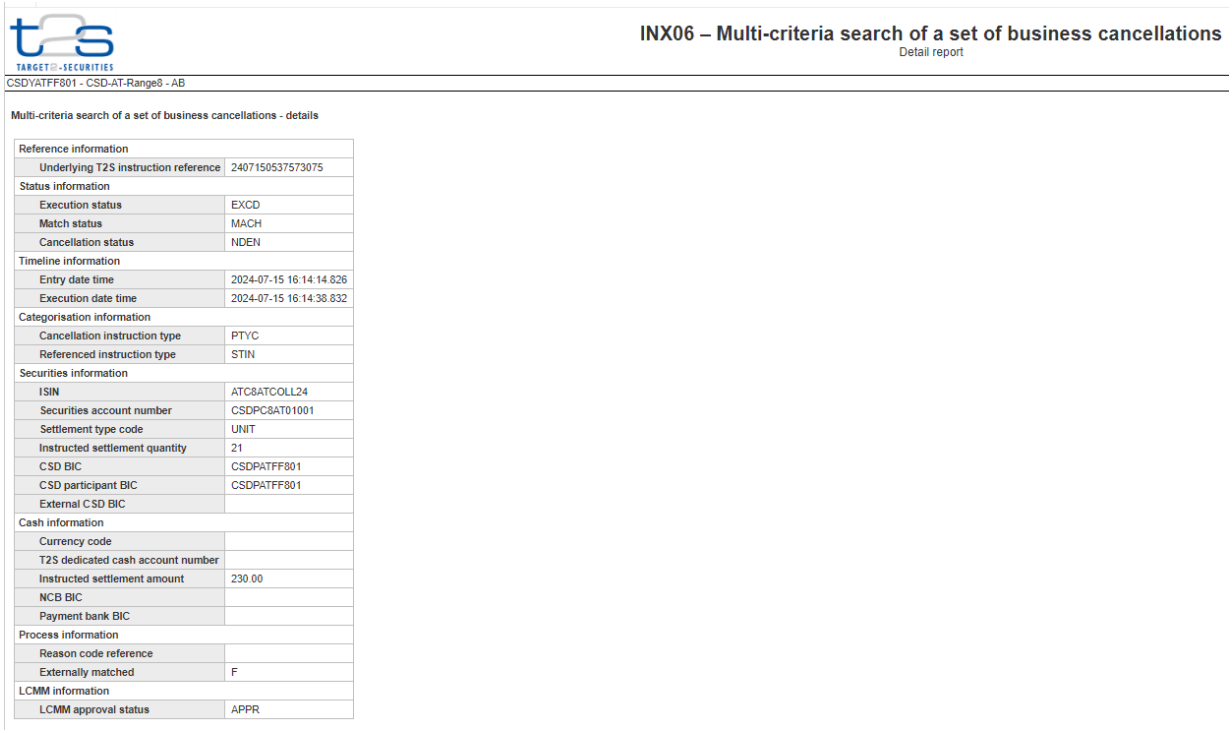
<u>Field Description</u>

INX06 – Multi-criteria search of a set of business cancellations – List Screen	
Number of business cancellation	Shows the number of cancellation instructions found matching the criteria
(For each cancellation matching the selection criteria, one line will be displayed)	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or settlement restriction.
Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss The value displayed in the report differs from the view in the T2S GUI. This is a technical entry timestamp and it takes place between Entry (according to the GUI) and Execution (according to the GUI).
[…]	[…]
CSD <u>BIC</u> ~~Id~~	Shows the BIC of the CSD

CSD participant BIC ~~Id~~	Shows the BIC of the CSD participant
[…]	[…]
Payment bank BIC	Shows the BIC of the payment bank (if applicable)

[…]

Update of figure 405:



INX06 – Multi-criteria search of a set of business cancellations
Detail report

CSDYATFF801 - CSD-AT-Range8 - AB

Multi-criteria search of a set of business cancellations - details

Reference information	
Underlying T2S instruction reference	2407150537573075
Status information	
Execution status	EXCD
Match status	MACH
Cancellation status	NDEN
Timeline information	
Entry date time	2024-07-15 16:14:14.826
Execution date time	2024-07-15 16:14:38.832
Categorisation information	
Cancellation instruction type	PTYC
Referenced instruction type	STIN
Securities information	
ISIN	ATC8ATCOLL24
Securities account number	CSDPC8AT01001
Settlement type code	UNIT
Instructed settlement quantity	21
CSD BIC	CSDPATFF801
CSD participant BIC	CSDPATFF801
External CSD BIC	
Cash information	
Currency code	
T2S dedicated cash account number	
Instructed settlement amount	230.00
NCB BIC	
Payment bank BIC	
Process information	
Reason code reference	
Externally matched	F
LCMM information	
LCMM approval status	APPR

Figure 9 - INX06 details screen

[…]

Field Description

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
Reference information	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or the settlement restriction.
Status information	
[…]	[…]

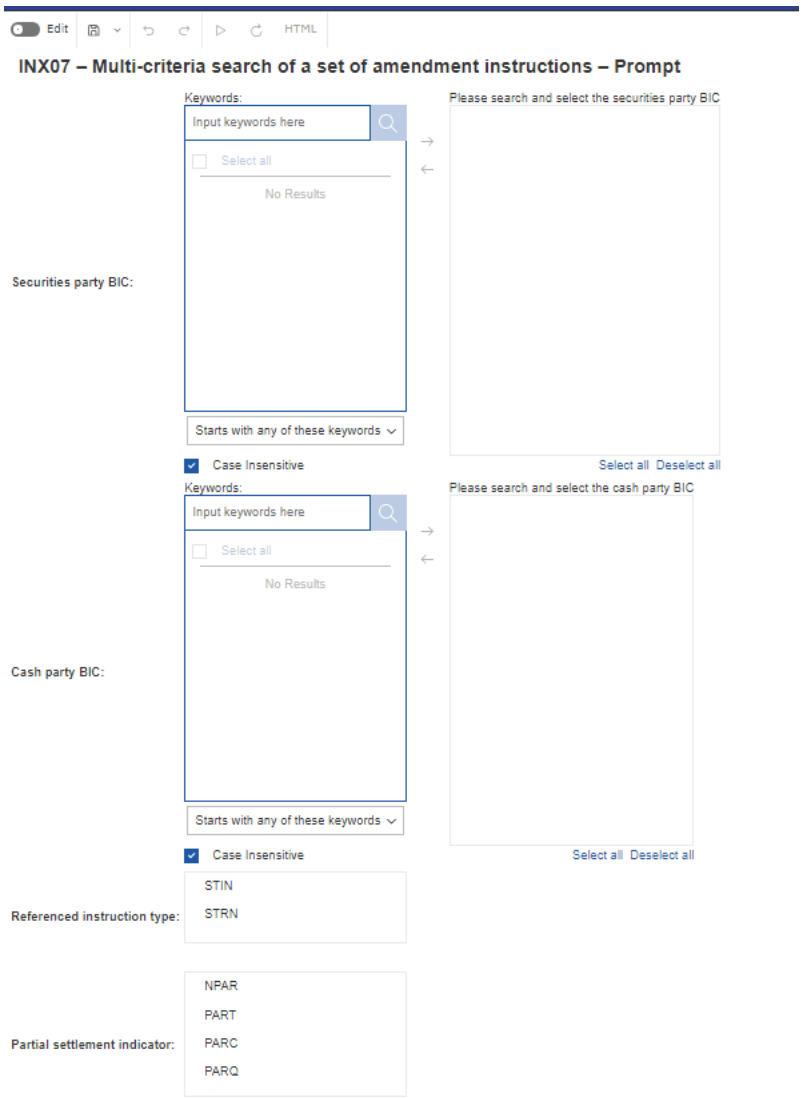
Timeline information	
[…]	[…]
Execution date time	Shows the execution date time of the cancellation instruction. Displayed format is: YYYY-MM-DD
Categorisation information	
Cancellation instruction type	Shows the type of cancellation. Possible values: - PTYC (party cancellation) - CSDC (CSD cancellation) - COSD (CoSD cancellation)
[…]	[…]
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN	Shows the ISIN.
Securities account number	Shows the securities account number of the underlying instruction.
Settlement type	Shows the settlement type. Possible values: - FAMT (nominal) - UNIT (units)
Instructed settlement quantity	Shows the instructed quantity of the securities of the underlying instruction in units or face amount.
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant
External CSD BIC	Shows the BIC of the external CSD

17 EUROSYSTEM UPDATE [Internal review]: page 512 ff. (DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions, page 512-513

Update of figure 407:



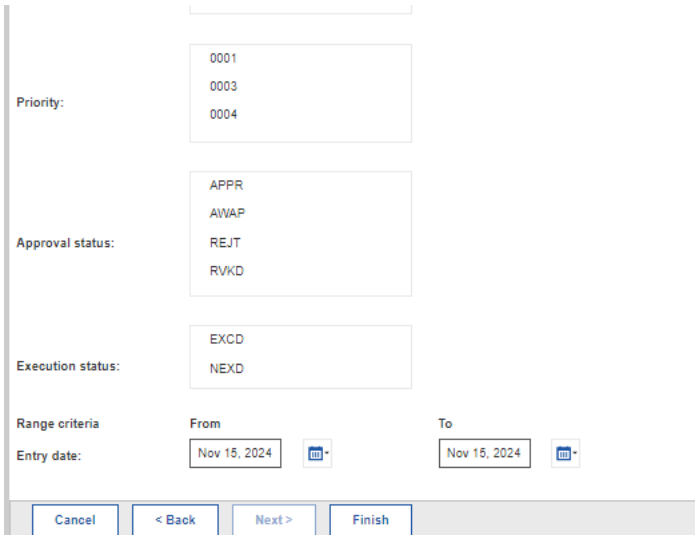


Figure 407 - INX07 prompt screen 2 - Party BIC

New figure:

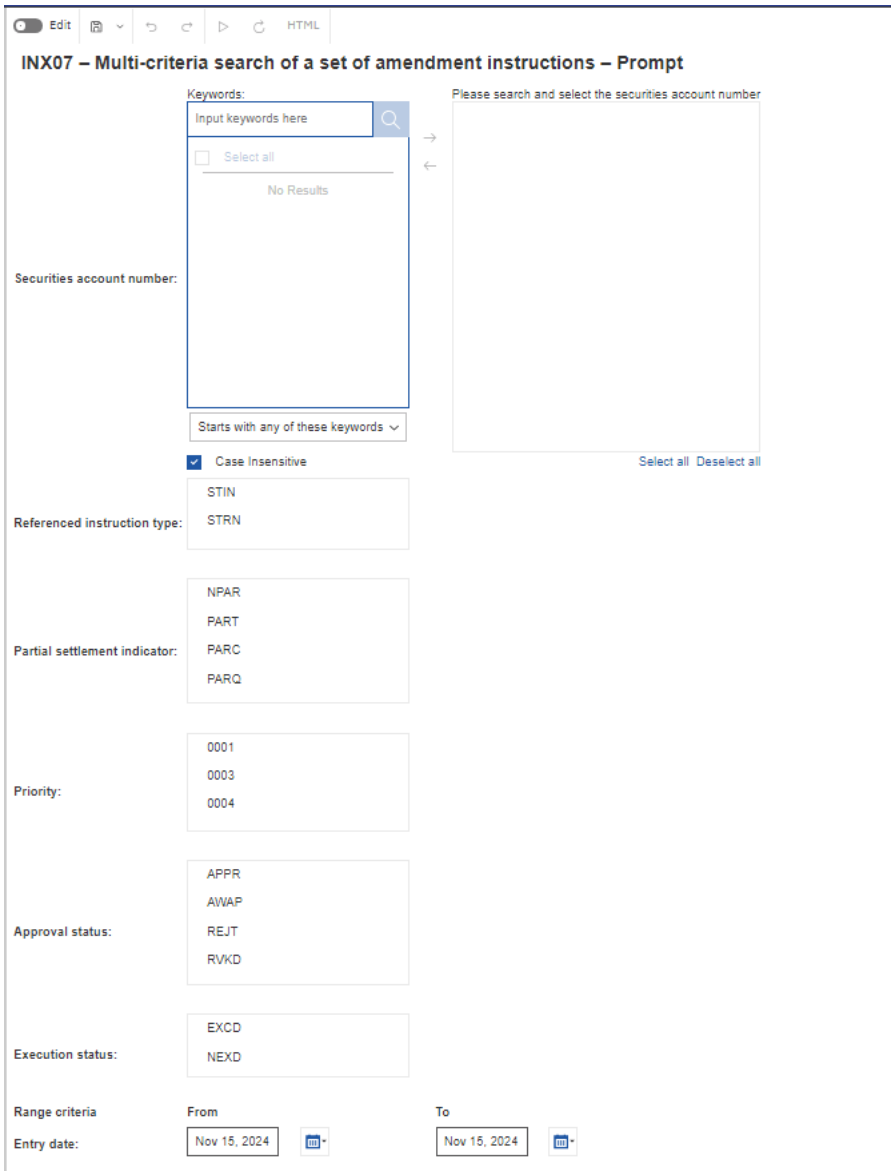


Figure xxx - INX07 prompt screen 2- (CSD User login)- Account number

New figure:

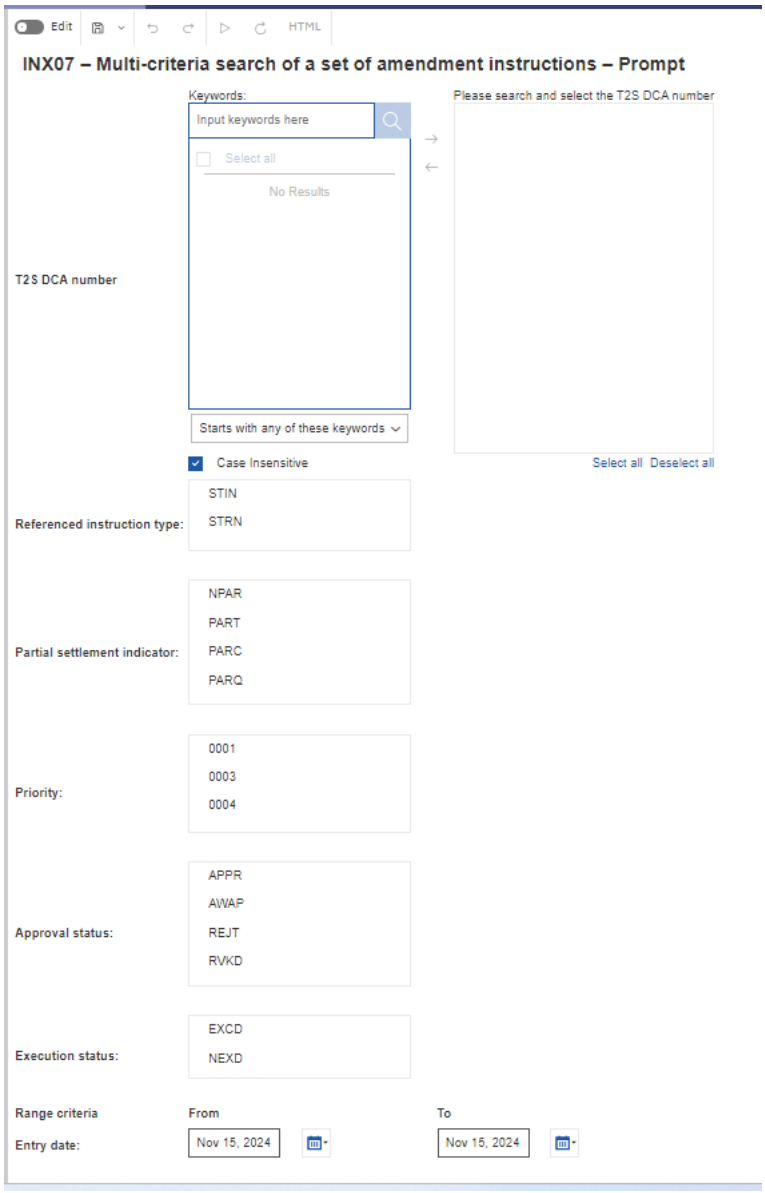


Figure xxx - INX07 prompt screen 2- (CB User login)- Account number

[…]

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – Prompt Screen
Displayed fields when selecting Party BIC

Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Displayed fields when selecting Account number	
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
Referenced instruction type	Filter to select which referenced instruction types should be included in the output. Possible values: - STIN (Settlement instruction) - STRN (Settlement restriction)
[…]	[…]

[…]

Update of figure 408:

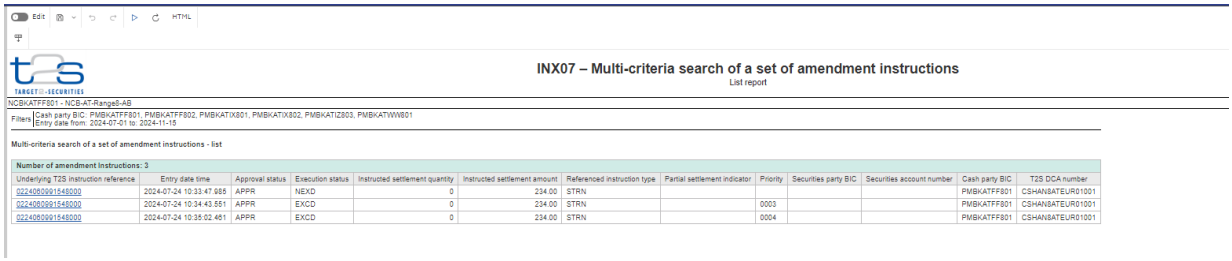


Figure 10 - INX07 list screen

18 EUROSYSTEM UPDATE [Internal review]: page 518 ff. (DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions, page 518

Update of figure 409:

INX07 – Multi-criteria search of a set of amendment instructions
Detail report

NCBKATFF801 - NCB-AT-Range8-AB

Multi-criteria search of a set of amendment instructions - details

Reference information	
Underlying T2S instruction reference	0224060991548000
Status information	
Execution status	EXCD
Approval status	APPR
Cancellation status	NDEN
Timeline information	
Entry date time	2024-07-24 10:35:02.461
Execution date time	2024-07-24 10:35:03.453
Categorisation information	
Referenced instruction type	STRN
Securities information	
ISIN	
Securities account number	
Settlement type code	
Instructed settlement quantity	0
CSD BIC	
CSD participant BIC	
External CSD BIC	
Cash information	
Currency code	EUR
T2S dedicated cash account number	CSHAN8ATEUR01001
Instructed settlement amount	234.00
NCB BIC	NCBKATFF801
Payment bank BIC	PMBKATFF801
Process information	
Priority	0004
Partial settlement indicator	

[…]

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
Reference information	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or the settlement restriction.
Status information	
[…]	[…]
Approval status	Shows the matching status of the amendment instruction. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJT (Rejected) - RVKD (Revoked)
Cancellation status	Shows the cancellation status of the amendment instruction. Possible values:

	- DEND (denied) - NDEN (not denied)
Timeline information	
Entry date time	Shows the date and time the amendment instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
Execution date time	Shows the execution date time of the amendment instruction. Displayed format is: YYYY-MM-DD
Categorisation information	
[…]	[…]
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN	Shows the ISIN.
Securities account number	Shows the securities account number of the underlying instruction.
Settlement type	Shows the settlement type. Possible values: - FAMT (nominal) - UNIT (units)
Instructed settlement quantity	Shows the instructed quantity of the securities of the underlying instruction in units or face amount.
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant
External CSD BIC	Shows the BIC of the external CSD

19 EUROSYSTEM UPDATE [Internal review]: page 546 ff. (DWH UHB-chapter 6.4.2 RES02 – Detailed securities restrictions); Editorial update

Editorial updates

DWH UHB-chapter 6.4.2 RES02 – Detailed securities restrictions, page 546

Field Description

RES02 – Detailed securities restrictions – Prompt Screen	
Date ~~F~~ from	You can select the date by clicking on the calendar. This field is mandatory.
Date ~~T~~ to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Settlement type	This selection specifies the quantity type of the settlement for the security, stated in the restriction transaction. Possible values: - FAMT- Nominal - ~~Nominal~~ UNIT - Units This field is mandatory

20 EUROSYSTEM UPDATE [Internal review]: page 555 ff. (DWH UHB-chapter 6.6.1 COL01 – Follow-up by time slot of settled collateralisation instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.6.1 COL01 – Follow-up by time slot of settled collateralisation instructions, page 555

Update of figure 422:

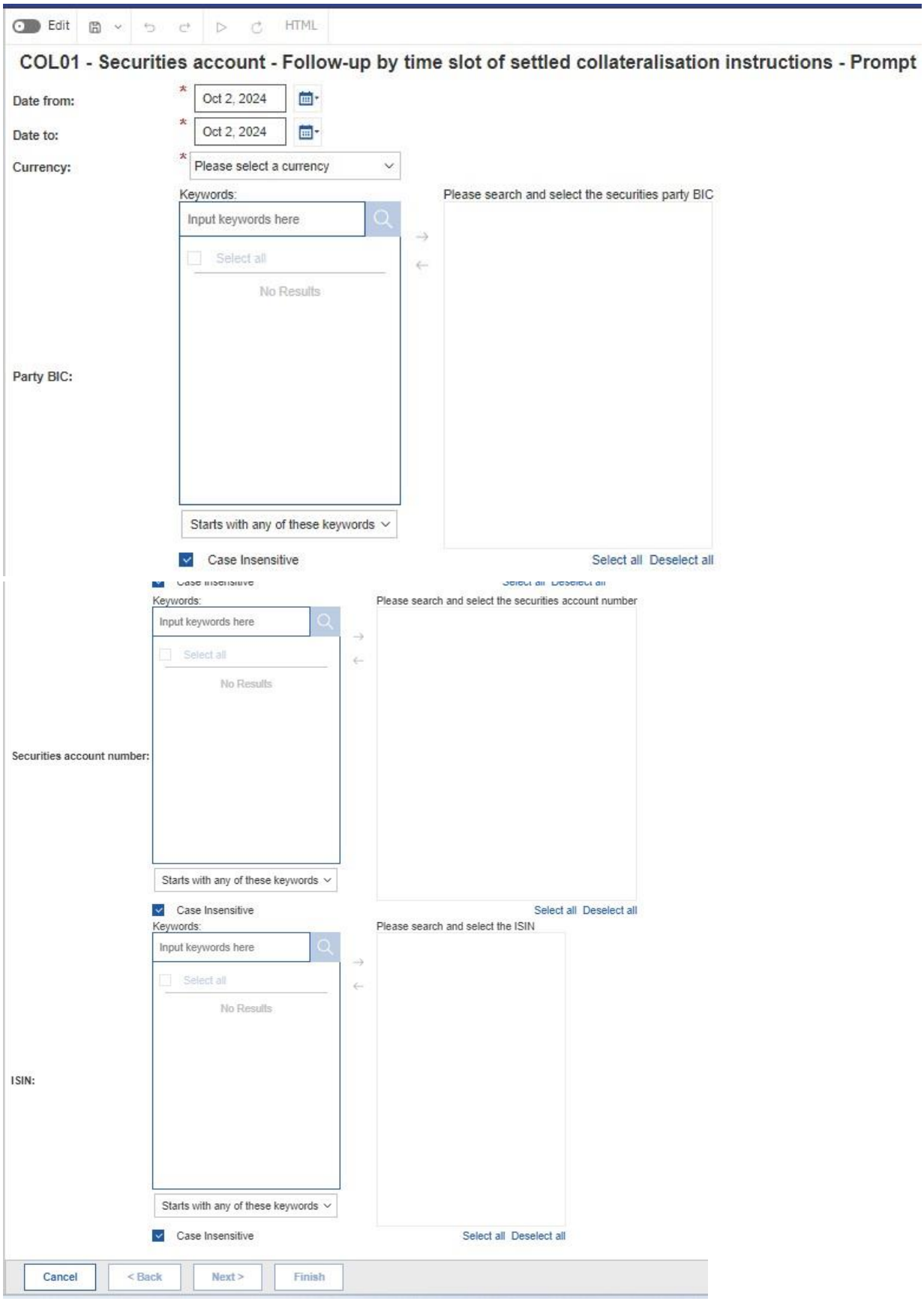


Figure 422 - COL01 prompt screen

[…]

Field Description

COL01 – Follow-up by time slot of settled collateralisation instructions – Prompt Screen	
Date ~~F~~ from	You can select the date by clicking on the calendar. This field is mandatory.
Date ~~T~~ to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the amount of the collateral instructions must be denominated. This field is mandatory
[…]	[…]

21 EUROSYSTEM UPDATE [Internal review]: page 558 ff. (DWH UHB-chapter 6.7.1 RAL01 –Detailed realignment and other technical instructions); Editorial update

Editorial updates

DWH UHB-chapter 6.7.1 RAL01 –Detailed realignment and other technical instructions, page 558

Context of Usage

This report shows detailed information on volume and quantities for all realignment and other technical settlement instructions (SIs) at CSD, CSDP/ECSD or securities account level, during a selected period of time. The settlement instructions are filtered according the settlement types of the securities that the user selects.

The volumes and quantities (original and the settled) are aggregated per ISIN per transaction type code, transaction category and transaction sub-category; and displayed by securities movement type and settlement status.

[…]

Field Description

RAL01 – Detailed realignment and other technical instructions – Prompt screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
[…]	[…]
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
~~Securities~~ ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.

[…]

Update of figure 425:

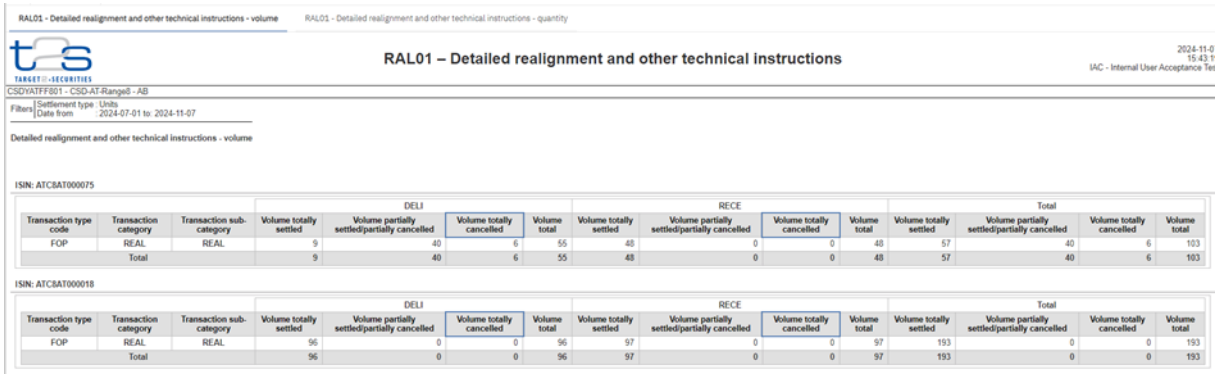


Figure 11 **- RAL01 output screen, tab 1- volume**

Update of figure 426:

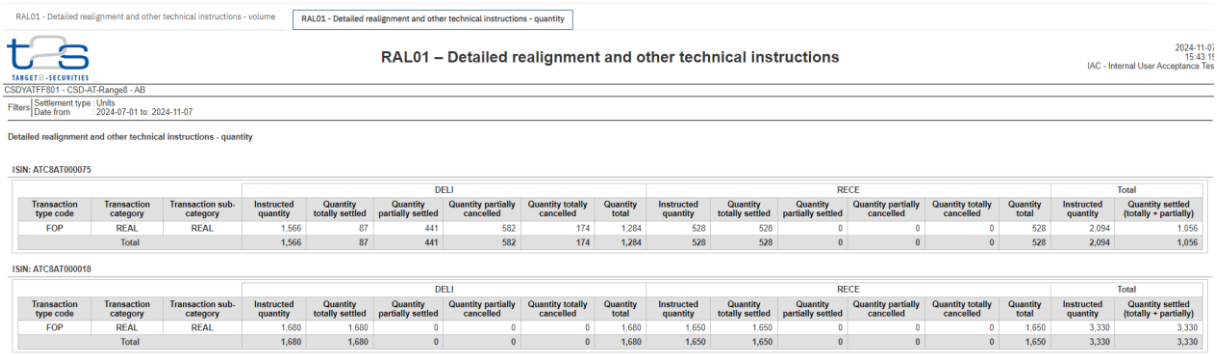


Figure 12 **- RAL01 output screen, tab 2- quantity**

[…]

Field Description

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 1 - volume	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
~~Settlement t~~ Transaction category	Shows the category of the settlement transaction from the possible values: - REAL (realignment) - COTF (conditional technical FOP)
~~Settlement t~~ Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: - REAL (realignment) - PLED (pledge) - REPO (repurchase order) - COBS (CoSD blocking position setup) - STND (standard)
~~DELI~~ **DELI**	
[…]	[…]
Volume ~~T~~ total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' with security movement type DELI, per transaction type / transaction category and sub-category.
~~RECE~~ **RECE**	
[…]	[…]
Volume ~~T~~ total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' with security movement type RECE, per transaction type / transaction category and sub-category.
Total	
[…]	[…]

Volume ~~T~~ total	Sum of the 'Total' over all DELI and RECE security movement types, per transaction type/ transaction category and sub-category.
~~Total~~	
~~Total~~	~~Sum of the volumes over all transaction type codes, for each column of the report as above.~~

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 2 - quantity	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
~~Settlement t~~ Transaction category	Shows the category of the settlement transaction from the possible values: - REAL (realignment) - COTF (conditional technical FOP)
~~Settlement t~~ Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: - REAL (realignment) - PLED (pledge) - REPO (repurchase order) - COBS (CoSD blocking position setup) - STND (standard)
DELI	
[…]	[…]
Quantity total	Sum of 'Quantity totally settled', 'Quantity partially settled / partially cancelled' and 'Quantity totally cancelled' with security movement type DELI, per transaction type / transaction category and sub-category.
RECE	
[…]	[…]
Quantity total	Sum of 'Quantity totally settled', 'Quantity partially settled / partially cancelled' and 'Quantity totally cancelled' with security movement type RECE, per transaction type / transaction category and sub-category.

Total	
~~Original~~ Instructed quantity	Sum of ‘Original quantity’ for ‘DELI’ and ‘RECE’ per transaction type / transaction category and sub-category.
Quantity settled (totally ~~settled~~ + partially ~~settled~~)	Sum of ‘Quantity totally settled’ plus ‘Quantity Partially settled’’ for ‘DELI’ and ‘RECE’ per transaction type / transaction category and sub-category.
~~**Total**~~	
~~Total~~	~~Sum of the quantities over all transaction type codes, for each column of the report as above.~~

RAL01 – Detailed realignment and other technical instructions – Prompt screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Settlement type	This selection specifies the quantity type of the settlement for the security, stated in the instruction. Possible values: - FAMT - Nominal - UNIT - Units This field is mandatory.

22 EUROSYSTEM UPDATE [SDD-PBR-0111, PBI-234473]: page 82 (CRDM UHB Book 2-chapter 2.2.2.12 Security CSD Link – New/Edit Screen), page 150 (CRDM UHB Book 2-

chapter 2.2.3.8 – Securities Accounts Links – New/Edit Screen), Amendement of Behavior of Securities Account Link and Security CSD Link Valid from

Amendment of Securities Account Link and Security CSD Link in order to have the Valid From field read-only in edit mode.

CRDM UHB Book 2-chapter 2.2.2.12 – Security CSD Link – New/Edit Screen, page 82

Fields Description

Security CSD Links	
Valid From	Enter or pick the date from which the Security CSD Link is valid. The 'Valid From' date must be equal to lower than the 'Valid To' date. This field is mandatory in create mode and the 'Valid From' date must be equal to or greater than the current business date. This field is ~~mandatory and~~ read only in edit mode ~~if the 'Valid From' date is lower than the current business date~~. Required format is: Date. References for error messages [:] - DSC4002 - DSC4020 - DSC4021 - DSC4045 - DSU4003
[…]	

CRDM UHB Book 2-chapter 2.2.3.8 – Securities Accounts Links – New/Edit Screen, page 150

Fields Description

Securities Accounts Links	
[…]	
Valid From	Enter or pick the date from which the Securities Accounts Link is valid. The Valid From date must be equal to or greater than the current business date.

Securities Accounts Links	
	This field is mandatory in create mode. This field is read-only in edit mode~~ if the current business date is greater than the Valid From date~~. Required format is: Date. References for error messages [ ]: - DAC3100 - DAC3205 - DAC3206 - DAC3207 - DAC3208 - DAU3050 - DAU3100 - DAU3207
[…]	

23 EUROSYSTEM UPDATE [Internal review]: Business Rule Mapping Table; Editorial update

Editorial updates

The changes are listed in annex A.

24 EUROSYSTEM UPDATE [Internal review]: T2S User requirements document, removal of outdated footnote on page 104

Removal of outdated footnote in the T2S User requirements document (URD) on page 104

T2S User requirements document on page 104, Footnote 4:
~~T2S shall investigate the removal of the CSD of the counterpart as a mandatory matching field before the go-live of T2S.)~~

25 EUROSYSTEM UPDATE [CRG-CN-032 – Issue with external CSD settlement scenario]: Update of the T2S UDFS with the description of the missing scenario.

Editorial updates for CRG-CN-032

The editorial updates regarding CRG-CN-032 'Issue with external CSD settlement scenario' are detailed in Annex_CRG_CN-T2S_UDFS_SETT_Chapter 1.6.1.10_Realignment_INC000000297025

Outcome/Decisions:

* CRG on 03 February 2025: the CRG agreed to authorise CR-0847 and approve the inclusion of CR-0847 in the scope of R2025.JUN. This resolution is currently delegated from the T2S Steering Level to the T2S CRG.

Preliminary assessment:

Not applicable (Editorial CR)

Detailed assessment:

Not applicable (Editorial CR)