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:** 24/06/2024
Request title: Multiplex Editorial Change Request (for R2024.NOV)		**Request ref. no:** T2S 0833 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:** Implemented

Description of requested change:

Editorial changes regarding on UDFS and UHB (for R2024.NOV)

Reason for change and expected benefits/business motivation:

The editorial changes relate to either the UDFS or UHB for R2024.NOV. 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 R2024.NOV will also be reflected, when relevant, into the message documentation published in MyStandards.

1 *EUROSYSTEM UPDATE [INC-390194]: page 30 (UHB-chapter 1.2.1); page 62 (ESMIG UDFS-2.7.2.2.4 chapter Additional requirements); page 62 (ESMIG UDFS- 2.7.3.3.2 chapter Post Installation checks –BUSINESS USER / IT ADMIN); Use of "SIA" vs "Nexi" in TARGET documentation 4*

2 *EUROSYSTEM UPDATE [INC-398651]: Business Rules Excel List; Deletion of business rules IIMP058, IIMP059, IIMP060 and IIMP061 ..... 5*

3 *EUROSYSTEM UPDATE [CRG-PBR-031]: page 166 (UHB-chapter 2.2.2.14); Adding of footnotes regarding OMG decision to cancel PBI229221 & PBI229278 ..... 7*

4 *EUROSYSTEM UPDATE [INC-404378]: page 713 (CRDM UHB Book 1-chapter 4.3.2.27 Certificate Distinguished Names – New/Edit Screen); update of DRCA002 description..... 8*

5 *EUROSYSTEM UPDATE [Internal review]: page 1781 (UDFS-chapter 4.4.3 Message Type 1: File with multiple ISO 20022 messages), page 1783 (UDFS-chapter 4.4.4 Message Type 2: single ISO 20022 message); Removal of footnotes regarding SHA1 protocols in T2S..... 8*

6 *EUROSYSTEM UPDATE [Internal review]: page 1349 (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Removal of BRs concerning CRDM 9*

7 *EUROSYSTEM UPDATE [Internal review]: page 214 (UDFS-chapter 1.4.4.5.4 End of day processes); Editorial update 10*

[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 223 (UDFS-chapter 1.6.1.1.3 Validation process); Editorial update 10

9 EUROSYSTEM UPDATE [Internal review]: page 1374 (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Editorial update 11

10 EUROSYSTEM UPDATE [SDD-PBR-0105 PBI-231736]: page 974-979 (UHB-chapter 5.5.3.5 INX05 – Liquidity transfers); In the predefined Report "INX05" the columns "Rejected"/"Revoked" are not actually intended in the report and should be empty by definition 11

11 EUROSYSTEM UPDATE [SDD-PBR-0107 PBI-228644: page 39 - 41 (BILL UHB-chapter 2.2.2.1 Itemised invoice data), page 42 - 45 (BILL-UHB-chapter 2.2.2.2 Itemised Invoice Data – Details Screen); adaptation of Itemised Invoice Data screens for high volumes 14

12 EUROSYSTEM UPDATE [SDD-PBR-0103 PBI-229787]: Message documentation on MyStandards; Discrepancy in head.001 of Outbound Messages 17

13 EUROSYSTEM UPDATE [SDD-PBR-0104 PBI-231351]: page 519 ff. (UDFS-chapter 1.6.1.14.4. Penalty Eligibility); Discrepancy in head.001 of Outbound Messages 19

14 EUROSYSTEM UPDATE: [Internal review]: page 878-879 (UHB-chapter 5.5.1.1); SCT01 Finalised matched instructions: changes in field description in output screen, new output screenshot 20

15 EUROSYSTEM UPDATE: [Internal review] page 884 (DWH UHB-chapter 5.5.1.2); SCT02 detailed matched settlement instructions: changes in field description in output screen 21

16 EUROSYSTEM UPDATE: [INC-396374] page 889-891 (DWH UHB-chapter 5.5.1.3); SCT03 Follow up by time slot of settlement activity: word change in output screen, new Screenshot for Illustration 260: SCT03 23

17 EUROSYSTEM UPDATE: [Internal review] page 894-897 (DWH UHB-chapter 5.5.1.4); SCT04 Comparison of settlement activity between two time periods: word change in output screen, new output screenshots 23

18 EUROSYSTEM UPDATE: [Internal review] page 900 (DWH UHB-chapter 5.5.1.5); SCT05 Follow up by time slot of cash posting: word change in output screen, new screenshot for Illustration 265: SCT05 output screen 27

19 EUROSYSTEM UPDATE: [Internal review] page 919 (DWH UHB-chapter 5.5.3.1 INX01); changed description, new prompt screen and output screenshots 28

20 EUROSYSTEM UPDATE: [Internal review] page 974 (DWH UHB-chapter 5.5.3.5 INX05 – Liquidity transfers); changed description because of typo 28

21 EUROSYSTEM UPDATE: [Internal review] page 976 (DWH UHB-chapter 5.5.3.5, INX05); small word changes in output screen 29

22 EUROSYSTEM UPDATE: [Internal review] page 919 (UHB chapter 5.5.3.1 INX01 – individual settlement detailed report); INX01 changes in field description of prompt screen. Page 926 (UHB chapter 5.5.3.1 INX01 – individual settlement report); INX01 changes in field description in output screen 31

23 EUROSYSTEM UPDATE [SDD-PBR-0108 PBI-231886]: page 945 (UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions); INX02 Report contains an identical field that has to be removed. 32

24 EUROSYSTEM UPDATE [Internal Review]: page 938 ff. (UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions); INX02 Report contains an wrong "Settlement type" value. 35

25 *EUROSYSTEM UPDATE [SDD-PBR-0109 PBI-232293]: page 955 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report), page 958 (UHB-chapter 5.5.3.4 INX04 – Multi-criteria search of a set of settlement restrictions), page 960 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report); Field 'End of day restriction release' is to be removed from INX03 and INX04..... 35*

26 *EUROSYSTEM UPDATE [Internal Review]: page 955 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report), page 958; Field description for "T2S actor instruction reference" must be updated..... 38*

27 *EUROSYSTEM UPDATE [INC-392837]: page 984 (UHB chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations); changes in list screen. Page 985-988 (UHB chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations); changes in details screen, new prompt screen and output screenshots..... 38*

28 *EUROSYSTEM UPDATE: [Internal review]: page 997 (UDFS chapter 5.5.3.7 INX07 – Multi-criteria search of amendment instructions); changes in details screen..... 40*

29 *EUROSYSTEM UPDATE: [Internal review]: page 999-1000 (UHB chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions; changes in prompt screen..... 40*

30 *EUROSYSTEM UPDATE: [Internal review] page 1004 (DWH UHB-chapter 5.5.3.9); INX09 Multi-criteria search of a set of liquidity transfers: changed name in field description, new screenshot of detail screen..... 43*

31 *EUROSYSTEM UPDATE: [Internal review] page 1006-1007 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status, new screenshot of prompt screen..... 43*

32 *EUROSYSTEM UPDATE: [Internal review] page 1010 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status, new screenshot of List screen..... 44*

33 *EUROSYSTEM UPDATE: [Internal review] page 1012 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status Details screen..... 45*

34 *EUROSYSTEM UPDATE [Internal review]: page 1030 (UHB-chapter 5.5.6.1 COL01 –. Follow-up by time slot of settled collateralisation instructions: change in field description in output screen); New Screenshot, new description for field "Transaction sub-category"..... 45*

35 *EUROSYSTEM UPDATE: [Internal review] page 904-907 (UHB-chapter 5.5.2.1) SST01 Finalised matched instructions: word changes in Output Screen, new output screenshots..... 46*

36 *EUROSYSTEM UPDATE: [Internal review]: page 909-913 (UHB-chapter 5.5.2.2) SST02 – Detailed finalised matched instructions. New Output screenshots and description of the report output..... 48*

37 *EUROSYSTEM UPDATE [SDD-PBR-0110 PBI-232534]: page 116 (CRDM UHB Book 2-chapter 2.2.3.2 CSD Account Link – New/Edit Screen), page 402 (CRDM UHB Book 2-chapter 4.3.2.19 CSD Account Link - New/Edit Screen); Introduction of Business rule DAU2003..... 49*

38 *EUROSYSTEM UPDATE [Internal review]: page 28 (DMT-chapter 3.1.2.6 Securities – New); Editorial update..... 52*

39 *EUROSYSTEM UPDATE [Split book approach]: whole UHB..... 52*

Proposed wording for the change request:

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1 EUROSYSTEM UPDATE [INC-390194]: page 30 (UHB-chapter 1.2.1); page 62 (ESMIG UDFS- 2.7.2.2.4 chapter Additional requirements); page 62 (ESMIG UDFS- 2.7.3.3.2 chapter Post Installation checks –BUSINESS USER / IT ADMIN); Use of "SIA" vs "Nexi" in TARGET documentation

The network service provider SIA has changed its name to Nexi. In the TARGET Services documentation, the name “SIA” or “SIA COLT” will be replaced with “Nexi”.

Use of "SIA" vs "Nexi" in TARGET documentation

UHB-chapter 1.2.1 Setup and Login procedures, page 30

[..]

Authentication Authentication takes place on the login screen provided by the network provider (SWIFT or ~~SIA COLT~~ Nexi). On this login screen you are requested to authenticate yourself via the certificate used together with your password. Both pieces of information (choosing a certificate and typing in a password) are only required once at the beginning of every session and the authentication remains active for the entire session.

[…]

ESMIG UDFS-chapter 2.7.2.2.4 Additional requirements, page 62

[…]

SIA-NEXI TST esmig-tst-dss.u2a.sianet.sia.eu

SIA-NEXI CRT esmig-cert-dss.u2a.sianet.sia.eu

SIA-NEXI PRD esmig-dss.u2a.sianet.sia.eu

SWIFT TST esmig-tst-dss.emip.swiftnet.sipn.swift.com

SWIFT CRT esmig-cert-dss.emip.swiftnet.sipn.swift.com

SWIFT PRD esmig-dss.emip.swiftnet.sipn.swift.com

ESMIG UDFS-chapter 2.7.3.3.324 Post Installation checks –BUSINESS USER / IT ADMIN, page 78

[…]

CERT stage URLs:

SWIFT: https://esmig-cert-dss.emip.swiftnet.sipn.swift.com/adss/gosign/applet/lib/adss_gosign.js

SIA-NEXI: https://esmig-cert-dss.u2a.sianet.sia.eu/adss/gosign/applet/lib/adss_gosign.js

PROD stage URLs:

SWIFT: https://esmig-cert-dss.emip.swiftnet.sipn.swift.com/adss/gosign/applet/lib/adss_gosign.js

SIA-NEXI: https://esmig-dss.u2a.sianet.sia.eu/adss/gosign/applet/lib/adss_gosign.js

2 EUROSYSTEM UPDATE [INC-398651]: Business Rules Excel List; Deletion of business rules IIMP058, IIMP059, IIMP060 and IIMP061

Business rules IIMP058, IIMP059, IIMP060, IIMP061 not triggered during cash account creation

~~IIMP058~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.019~~	~~Identification Document/AcctClsgReq/Refs/PrcId/Id~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP058~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.007~~	~~Identification Document/AcctOpngReq/Refs/PrcId/Id~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP058~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.015~~	~~Identification Document/AcctExcldMndtMntncReq/Refs/PrcId/Id~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP058~~	~~Content for element 'Id' must match 'MsgId/Id'~~	~~acmt.025~~	~~Identification Document/AcctQryList/Refs/PrcId/Id~~	~~acmt.026~~	-	-	-	~~RE JT~~	~~Content for element 'Id' does not match 'MsgId/Id'~~
~~IIMP059~~	~~Content for element 'CreDtTm' must match 'MsgId/CreDtTm'~~	~~acmt.019~~	~~CreationDateTime Document/AcctClsgReq/Refs/PrcId/CreDtTm~~	~~acmt.011~~	-	-	-	-	~~Content for element 'CreDtTm' does not match 'MsgId/CreDtTm'~~
~~IIMP059~~	~~Content for element 'CreDtTm' must match 'MsgId/CreDtTm'~~	~~acmt.007~~	~~Identification Document/AcctOpngReq/Refs/PrcId/CreDtTm~~	~~acmt.011~~	-	-	-	-	~~Content for element 'CreDtTm' does not match 'MsgId/CreDtTm'~~
~~IIMP059~~	~~Content for element 'CreDtTm' must match 'MsgId/CreDtTm'~~	~~acmt.015~~	~~CreationDateTime Document/AcctExcldMndtMntncReq/Refs/PrcId/CreDtTm~~	~~acmt.011~~	-	-	-	-	~~Content for element 'CreDtTm' does not match 'MsgId/CreDtTm'~~
~~IIMP059~~	~~Content for element 'CreDtTm' must match 'MsgId/CreDtTm'~~	~~acmt.025~~	~~CreationDateTime Document/AcctQryList/Refs/PrcId/CreDtTm~~	~~acmt.026~~	-	-	-	~~RE JT~~	~~Content for element 'CreDtTm' does not match 'MsgId/CreDtTm'~~

~~IIMP060~~	~~Content for element 'Org/FullLglNm' must match 'OrgId/BIC'~~	~~acmt.007~~	~~FullLegalName Document/AcctOpngReq/Org/FullLglNm~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Org/FullLglNm' does not match 'OrgId/BIC'~~
~~IIMP060~~	~~Content for element 'Org/FullLglNm' must match 'OrgId/BIC'~~	~~acmt.025~~	~~FullLegalName Document/AcctQryList/Org/FullLglNm~~	~~acmt.026~~	-	-	-	~~RE JT~~	~~Content for element 'Org/FullLglNm' does not match 'OrgId/BIC'~~
~~IIMP060~~	~~Content for element 'Org/FullLglNm' must match 'OrgId/BIC'~~	~~acmt.015~~	~~FullLegalName Document/AcctExcldMndtMntncReq/Org/FullLglNm/FullLglNm~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Org/FullLglNm' does not match 'OrgId/BIC'~~
~~IIMP061~~	~~Content for element 'Org/CtryOfOpr' must match 5th and 6th chars of element 'OrgId/BIC'~~	~~acmt.007~~	~~CountryOfOperation Document/AcctOpngReq/Org/CtryOfOpr~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Org/CtryOfOpr' does not match 5th and 6th chars of element 'OrgId/BIC'~~
~~IIMP061~~	~~Content for element 'Org/CtryOfOpr' must match 5th and 6th chars of element 'OrgId/BIC'~~	~~acmt.015~~	~~CountryOfOperation Document/AcctExcldMndtMntncReq/Org/CtryOfOpr~~	~~acmt.011~~	-	-	-	-	~~Content for element 'Org/CtryOfOpr' does not match 5th and 6th chars of element 'OrgId/BIC'~~
~~IIMP061~~	~~Content for element 'Org/CtryOfOpr' must match 5th and 6th chars of element 'OrgId/BIC'~~	~~acmt.025~~	~~CountryOfOperation Document/AcctQryList/Org/CtryOfOpr~~	~~acmt.026~~	-	-	-	~~RE JT~~	~~Content for element 'Org/CtryOfOpr' does not match 5th and 6th chars of element 'OrgId/BIC'~~

3 EUROSYSTEM UPDATE [CRG-PBR-031]: page 166 (UHB-chapter 2.2.2.14); Adding of footnotes regarding OMG decision to cancel PBI229221 & PBI229278

Editorial Update - On the T2S Maintenance Securities Instructions List screen, the line counter can state a higher number than provided actual lines. The analysis resulted that it is not possible to fix the problem without performance degradations. The UHB will be update to explain the different behavior.

UHB-chapter 2.2.2.14 Maintenance Securities Instructions - Search/List Screen, page 166

Field Description

Maintenance Securities Instructions – List Criteria[2]	
Actor Reference	Shows the identification assigned by the T2S Actor.
Maintenance Instruction Type	Shows the type of the maintenance instruction from the possible values: - Amendment instruction - Cancellation instruction Hold/release instruction
Referenced Instruction Type	Shows the type of the referenced instruction from possible values: - Settlement instruction - Intra-position movement
Instructing Party BIC	- Shows the BIC of the instructing party of the referenced instruction.

[2] The line counter can state a higher number than the provided actual lines (i.e. query results) because the “orphan” registers are only removed from the query results and not from counter.

Orphan results are resulting from:

-Maintenance instructions sent in a moment in which its underlying instruction was already in a final status (and hence the maintenance could no longer be executed). These maintenance instructions are purged after 90 days and would be shown in the query results until then.

-Maintenance instructions in status AWAP, whose underlying settlement instruction is in its final status or has even been purged. In this case, the maintenance instructions cannot be purged (as they are awaiting for user action) and will be shown permanently, unless the user rejects them and it can be, after 90 days, purged.

4 EUROSYSTEM UPDATE [INC-404378]: page 713 (CRDM UHB Book 1-chapter 4.3.2.27 Certificate Distinguished Names – New/Edit Screen); update of DRCA002 description

Update of DRCA002 description

CRDM UHB Book 1-chapter 4.3.2.27 Certificate Distinguished Names – New/Edit Screen, page 713

Certificate Distinguished Names – New/Edit			
Reference for error message	**Field or Button**	**Error Text**	**Description**
DRCA002	Certificate Distinguished Name field Submit button	Distinguished Name already used	When performing a Certificate DN Create request, the Distinguished Name must not be already used within ~~active~~ existing instances in CRDM.

5 EUROSYSTEM UPDATE [Internal review]: page 1781 (UDFS-chapter 4.4.3 Message Type 1: File with multiple ISO 20022 messages), page 1783 (UDFS-chapter 4.4.4 Message Type 2: single ISO 20022 message); Removal of footnotes regarding SHA1 protocols in T2S

Editorial Update - The IAC still observes that the T2S User Detailed Functional Specifications document published in the ECB website has not yet been amended in this regard. According to this document (footnotes), T2S would still validate SHA-1 signatures if it received them, when it is not the case anymore.

UDFS-chapter 4.4.3 Message Type 1: File with multiple ISO 20022 messages, page 1781

[…]
Hence a signature will then be constructed as follows:
[…]
1. A Message Type 1[3] ~~-~~signature example is reported in the below picture:
[…]

UDFS-chapter 4.4.4 Message Type 2: single ISO 20022 message, page 1783

[…]
The signature will then be constructed as follows:
[…]
1. A message type 2[4] ~~-~~signature example (with application specific reference) is reported in the below picture:
[…]

[3] T2S is configured to produce and generate rsa-sha256 signatures, and use sha256 digest. ~~T2S can validate a rsa-sha1 signature if it receives such a signature.~~

[4] T2S is configured to produce and generate rsa-sha256 signatures, and use sha256 digest. ~~T2S can validate a rsa-sha1 signature if it receives such a signature.~~

6 EUROSYSTEM UPDATE [Internal review]: page 1349 (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Removal of BRs concerning CRDM

Editorial update - Removal of BR DCC4091, DCD1400 and DCD1532

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1349

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLAY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
~~DCC4091~~	~~When performing a Liquidity Transfer Order Create request, the Dedicated Amount field and the All Cash field cannot be set both to True.~~	~~camt.024~~	~~camt.025~~		~~REJT~~	~~All Cash/Dedicated Amount must not be set both to TRUE~~
~~DCD1400~~	~~When performing a Cash Account restore request, if a CLM Account Holder is specified as Owner Party, Automated Generation of Interest Payment (system generated) can only be set to TRUE in case a Leading CLM Account Holder is defined at Party Service Link Level.~~	~~acmt.019~~	~~acmt.011~~		~~REJT~~	~~Invalid use of Automated Generation of Interest Payment flag~~
~~DCD1532~~	~~When performing a Cash Account restore request, the validity period of a Cash Account must be consistent with the validity period of the relevant Transit Account.~~	~~acmt.019~~	~~acmt.011~~		~~REJT~~	~~Transit Account not found or not valid~~

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

Update of the outdated indication that matched instructions are recylced indefinitely

UDFS-chapter 1.4.4.5.4 End of day processes, page 214

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 for an unlimited period.~~ cancels any matched instructions which remain pending for more than 60 days for an unlimited period. Subsequently T2S informs the T2S Actors about the cancellation of such instructions.

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

Including the missing subtitle

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).

9 EUROSYSTEM UPDATE [Internal review]: page 1374 (UDFS-chapter 4.1 Index of Business Rules and Error Codes); Editorial update

Deletion of BR IIMP061

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1374

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLAY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
~~IIMP061~~	~~Content for element 'Org/CtryOfOpr' must match 5th and 6th chars of element 'OrgId/BIC'~~	~~acmt.007~~	~~acmt.011~~			~~Content for element 'Org/CtryOfOpr' does not match 5th and 6th chars of element 'OrgId/BIC'~~
~~IIMP061~~	~~Content for element 'Org/CtryOfOpr' must match 5th and 6th chars of element 'OrgId/BIC'~~	~~acmt.015~~	~~acmt.011~~			~~Content for element 'Org/CtryOfOpr' does not match 5th and 6th chars of element 'OrgId/BIC'{CR-833}~~
~~IIMP061~~	~~Content for element 'Org/CtryOfOpr' must match 5th and 6th chars of element 'OrgId/BIC'~~	~~acmt.025~~	~~acmt.026~~		~~REJT~~	~~Content for element 'Org/CtryOfOpr' does not match 5th and 6th chars of element 'OrgId/BIC'{CR-833}~~

10 EUROSYSTEM UPDATE [SDD-PBR-0105 PBI-231736]: page 974-979 (UHB-chapter 5.5.3.5 INX05 – Liquidity transfers); In the predefined Report “INX05” the columns "Rejected"/"Revoked" are not actually intended in the report and should be empty by definition

In the predefined Report “INX05” the columns "Rejected"/"Revoked" are not actually intended in the report and should be empty by definition. Change of screens and description. As well one removal of one typo in the field “T2S DCA number”.
Changes in Output screen.

UHB-chapter 5.5.3.5 INX05 – Liquidity transfers, page 974-979

Field Description

INX05 – Liquidity transfers – Prompt Screen	
[…]	[…]
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.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, 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 T2S DCA numbers belonging to the default data scope of the user's party. This field is optional.

INX05 – Liquidity transfers – Output Screen	
Inbound liquidity transfers	
[…]	[…]
~~Rejected~~	~~A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.~~
[…]	[…]
Value of transfers	Sum of the ~~original~~ instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised out~~in~~bound LTs, per transaction category / transaction sub-category / underlying transaction type.
Outbound liquidity transfers	
[…]	[…]

INX05 – Liquidity transfers – Output Screen	
Totally settled	A count of all finalised out~~in~~bound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised out~~in~~bound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised out~~in~~bound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.
~~Rejected~~	~~A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.~~
Value of transfers	Sum of the original instructed transfer amounts of all finalised ~~in~~outbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised ~~in~~outbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Internal liquidity transfers	
[…]	[…]
Totally settled	A count of all finalised internal~~inbound~~ LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised internal~~inbound~~ LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised internal~~inbound~~ LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.

INX05 – Liquidity transfers – Output Screen	
~~Rejected~~	~~A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.~~
Value of transfers	Sum of the original instructed transfer amounts of all finalised internal~~inbound~~ LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised internal~~inbound~~ LTs, per transaction category / transaction sub-category / underlying transaction type.
Total	
[…]	[…]
~~Rejected~~	~~Sum of all rejected measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.~~
~~Revoked~~	~~Sum of all revoked measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.~~
[…]	[…]

11 EUROSYSTEM UPDATE [SDD-PBR-0107 PBI-228644: page 39 - 41 (BILL UHB-chapter 2.2.2.1 Itemised invoice data), page 42 - 45 (BILL-UHB-chapter 2.2.2.2 Itemised Invoice Data – Details Screen); adaptation of Itemised Invoice Data screens for high volumes

BILL GUI screens ITEMISED INVOICE DATA LIST and ITEMISED INVOICE DATA DETAILS need to be enhanced to prevent them from becoming unresponsive in case of high volumes of invoice data.

BILL UHB-chapter 2.2.2.1 Itemised Invoice Data – Search/List Screen , page 39-41

Context of Usage

If the number of items for a Service Item Category is beyond a certain threshold, it is mandatory to use at least one search criteria. In this case, to activate the autocomplete feature on Account-related search criteria, a minimum number of characters (4) will be needed (the aforementioned threshold on number of items is a system parameter configurable by Operational Team via operational procedure, set by default to 10.000 items).

[…]

Fields Description:

Itemised Invoice data - Search Criteria	
[…]	[…]
Securities Account number	Enter or select a Securities Account which is relevant for the Party to be charged reported in the header. This field is visible only when the Party to be charged is a CSD. Required format is: min. 4 characters (only in case of active threshold), max. 35 characters.
Cash Account number	Enter or select a Cash Account which is relevant for the Party to be charged reported in the header. This field is visible only when the Party to be charged is a CB, Payment Bank or Ancillary System. Required format is: min. 4 characters (only in case of active threshold), max. 34 characters.
[…]	[…]

BILL UHB-chapter 2.2.2.2 Itemised Invoice Data – Details Screen, page 42 - 45

Context of Usage

If the number of items for a Service Item Category is beyond a certain threshold, instead of repetitive blocks, the box for that category will show a message recommending the usage of Itemised Invoice Data List Screen
(the aforementioned threshold on number of items is a system parameter configurable by Operational Team via operational procedure, set by default to 10.000 items).

[…]

Fields Description

Itemised Invoice Data	
Settlement Services **Repetitive block for each Securities Account or Cash Account** **<Account Number>**	
[…]	[…]

Itemised Invoice Data	
Settlement Services sub-total	
Amount without VAT	Shows the sum of all the Amounts in the category. The amount format, in EURO, foresees four decimals.
[…]	[…]
Total amount	Shows the sum of all the Amounts and VAT Amounts in the category. The amount format, in EURO, foresees four decimals.
In case the number of accounts is beyond the threshold, instead of **Repetitive block for each Securities Account or Cash Account** the following message will be shown	
Too many Accounts: please use Itemised Data List Screen to see details of single object	
Account Management Services sub-totals **Repetitive block for each Securities Account or Cash Account**	
VAT amount	Shows the sum of the VAT Amount in EURO in the category. The amount format foresees four decimals. This field is shown only for Invoice data set related to Participants.
[…]	[…]
In case the number of accounts is beyond the threshold, instead of **Repetitive block for each Securities Account or Cash Account** the following message will be shown	
Too many Accounts: please use Itemised Data List Screen to see details of single object	
Information Services **Repetitive block for each party** **<Parent BIC - Party BIC >**	
[…]	[…]
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown	
Too many Parties: please use Itemised Data List Screen to see details of single object	
Bilateral Collateral Management **Repetitive block for each party** **<Parent BIC - Party BIC >**	
[…]	[…]

Itemised Invoice Data	
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown	
Too many Parties: please use Itemised Data List Screen to see details of single object	
Triparty Collateral Management Repetitive block for each party <Parent BIC - Party BIC >	
[…]	[…]
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown	
Too many Parties: please use Itemised Data List Screen to see details of single object	
Other Repetitive block for each party <Parent BIC - Party BIC >	
Service Item	Shows the code and the Service Item name.
[…]	[…]
Total amount	Shows the sum of all the Amounts and VAT Amounts in the category. The amount format, in EURO, foresees four decimals.
In case the number of parties is beyond the threshold, instead of **Repetitive block for each Party** the following message will be shown	
Too many Parties: please use Itemised Data List Screen to see details of single object	

12 EUROSYSTEM UPDATE [SDD-PBR-0103 PBI-229787]: Message documentation on MyStandards; Discrepancy in head.001 of Outbound Messages

The behaviour in which the field <AppHdr><Fr><FIId><FinInstnId><Othr><Id> of the head.001 is filled in Outbound camt.025 and camt.054 messages resulting from a Liquidity transfer from T2S does not reflect the behaviour documented in specifications. The behaviour will be updated to include the System Entity BIC in the field, alongside a clarification of the MyStandards Usage Guideline for the head.001.

Message documentation on MyStandards

- **head.001.001.01/From/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification**

  T2S-use*:*
  Incoming messages: Parent BIC of the Instructing Party/Originator. ~~Instructing Party/Originator (initiating party) CSD/NCB parent BIC of the CSD Participant or Payment bank.~~
  Outgoing: This field will contain the BIC of the System Entity of the business data owner. ~~This field will contain the parent BIC,who owns the business data e.g. CSD/NCB.~~

- **head.001.001.01/To/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification**

  T2S Use:
  Incoming messages: This field will contain the BIC of the System Entity of the Party on behalf of whom T2S is acting.~~This field will contain the parent BIC (e.g. CSD/NCB) of the Party on behalf of whom T2S is acting.~~

- **head.001.001.01/Related/From/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification T2S Use:**

  Parent BIC of the Instructing Party/Originator, as filled in the original message. ~~Instructing Party/Originator (initiating party) CSD/NCB parent BIC of the CSD Participant or Payment bank, as filled in the original message.~~

  In case of LCMM U2A requests: BIC screen input

- **head.001.001.01/Related/To/FinancialInstitutionIdentification/FinancialInstitutionIdentification/Other/Identification**

  T2S Use:

  This field will contain the BIC of the System Entity of the Party on behalf of whom T2S is acting, as filled in the original message. ~~This field will contain the parent BIC e.g. CSD/NCB on behalf of whom T2S is acting, as filled in the original message.~~

  In case of LCMM U2A requests: the CSD (BIC) owning the LCMM request

13 EUROSYSTEM UPDATE [SDD-PBR-0104 PBI-231351]: page 519 ff. (UDFS-chapter 1.6.1.14.4. Penalty Eligibility); Discrepancy in head.001 of Outbound Messages

CR786 was developed to cope with the mentioned Business scenario. Nevertheless, certain scenarios were not considered in its initial scope related to already matched settlement instructions, and as such PBI000000229033 was opened by SETT. After further analysis during the SDD-CN review process, it was concluded that also 2 new Link codes not related to already matched instructions should be considered as well. As a consequence of the solution designed, new Business Rules and respective Error Codes have to be considered by the Penalty Eligibility Process to exclude these situations of counterparty leg penalty from penalty computation, and LCMM software must be adapted. The BRs at stake are: SPST016 Settlement Instruction is unsettled because one of its linked settlement instructions is missing; SPST003 Settlement Instruction is unsettled because a linked settlement instruction is 'On Hold', SPST007 Settlement Instruction is unsettled because a linked settlement instruction is 'CosD On Hold',SPST015 Settlement Instruction is unsettled because another restriction which is suspended (due to cut-off reached) states a link WITH or BEFORE this instruction and SPST032 Settlement Instruction or settlement restriction is unsettled because it states a link WITH an instruction or a restriction that is not eligible for settlement.Message documentation on MyStandards.

UDFS-chapter 1.6.1.14.4. Penalty Eligibility, page 519 ff.

Reason code	Description of the error	Eligibility Result
[…]	[…]	[…]
LINK	SPST003 - Settlement Instruction is unsettled because a linked settlement instruction is 'On Hold'.	TRUE [5]
LINK	SPST007 - Settlement Instruction is unsettled because its linked settlement instruction is 'CoSD On Hold'.	TRUE [6]
[…]	[…]	[…]
LINK	SPST015 – Settlement Instruction is unsettled because another restriction which is suspended (due to cut-off reached) states a link WITH or BEFORE this instruction.	TRUE [7]
INCB	SPST016 - Settlement Instruction is unsettled because one of its linked settlement instructions is missing.	TRUE [8]
[…]	[…]	[…]
LINK	SPST032 – Settlement Instruction or Ssettlement Rrestriction is unsettled because it states a link WITH or BEFORE an instruction or a restriction that is not eligible for settlement.	TRUE [9]

[5] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

[6] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

[7] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

[8] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

14 EUROSYSTEM UPDATE: [Internal review]: page 878-879 (UHB-chapter 5.5.1.1); SCT01 Finalised matched instructions: changes in field description in output screen, new output screenshot

SCT01 Finalised matched instructions: changes in field description in output screen, new output screenshot

UHB-chapter 5.5.3.1 SCT01 – Finalised matched instructions, page 878-879

Field Description

SCT01 – Finalised matched instructions – Output Screen	
[…]	[…]
Debit	
[…]	[…]
Matched amount~~value~~	Sum of the matched settlement amounts of all finalised matched SIs on the debit side during the selected date range per transaction type code and sub-category.
Settled amount~~value~~	Sum of the settled settlement amounts of all finalised matched SIs on the debit side during the selected date range per transaction type code and sub-category.
Credit	
[…]	[…]
Matched amount~~value~~	Sum of the matched settlement amounts of all finalised matched SIs on the credit side during the selected date range per transaction type code and sub-category.
Settled amount~~value~~	Sum of the settled settlement amounts of all finalised matched SIs on the credit side during the selected date range per transaction type code and sub-category.
Total (per transaction type code/settlement transaction sub-category)	
[…]	[…]
Matched amount~~value~~	Sum of 'Matched amount~~value~~' over debit and credit.

[9] The eligibility result will be 'TRUE' if the Settlement Instruction having received this reason 'LINK' has failed to settle due to being linked to another instruction. However, the eligibility result will be 'FALSE' if such Settlement Instruction receives reason 'LINK' but has no links and fails to settle because of its counterparty which is linked in failure to (an)other instruction(s).

SCT01 – Finalised matched instructions – Output Screen	
Settled amount~~value~~	Sum of 'Settled amount~~value~~' over debit and credit.
Total	
[…]	[…]

15 EUROSYSTEM UPDATE: [Internal review] page 884 (DWH UHB-chapter 5.5.1.2); SCT02 detailed matched settlement instructions: changes in field description in output screen

SCT02 Changes in field description in output screen, new output screenshots

UHB-chapter 5.5.1.2 SCT02 – detailed matched settlement instructions – Output Screen, page 884

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions – ~~value~~ amount	
[…]	[…]
Debit	
Matched amount~~value~~	Sum over matched settlement amounts of all finalised SIs on the debit side within the requested duration, per transaction type and sub-category.
Amount~~Value~~ totally settled	Sum over settled settlement amounts of all finalised SIs on the debit side and totally settled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ partially settled	Sum over settled settlement amounts of all finalised SIs on the debit side and partially settled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ partially cancelled	Sum over all unsettled matched settlement amounts of all finalised SIS on the debit side and partially cancelled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ totally cancelled	Sum of the matched settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Credit	

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions – ~~value~~ amount	
Matched amount~~value~~	Sum over matched settlement amounts of all finalised SIs on the credit side within the requested duration, per transaction type and sub-category.
Amount~~Value~~ totally settled	Sum over settled settlement amounts of all finalised SIs on the credit side and totally settled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ partially settled	Sum over settled settlement amounts of all finalised SIs on the credit side and partially settled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ partially cancelled	Sum over all unsettled matched settlement amounts of all finalised SIS on the credit side and partially cancelled within the requested duration, per transaction type and sub-category.
Amount~~Value~~ totally cancelled	Sum of the matched settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Total (per transaction type code/settlement transaction sub-category)	
Matched amount~~value~~	Sum of 'Matched amount~~value~~' over debit and credit.
Settled amount~~value~~ (totally + partially)	Sum of 'Amount~~Value~~ totally settled' plus 'Amount~~Value~~ partially settled' over debit and credit.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [10]

[10] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

16 EUROSYSTEM UPDATE: [INC-396374] page 889-891 (DWH UHB-chapter 5.5.1.3); SCT03 Follow up by time slot of settlement activity: word change in output screen, new Screenshot for Illustration 260: SCT03

Follow up by time slot of settlement activity: word change in output screen, new Screenshot for Illustration 260: SCT03 output screen, tab 1 and Illustration 261: SCT03 output screen, tab 2

SCT03 – Follow-up by T2S DCA – Follow-up	time slot of settlement activity – OUTPUT SCREEN – Tab 2 by time slot of settlement activity – ~~value~~amount

17 EUROSYSTEM UPDATE: [Internal review] page 894-897 (DWH UHB-chapter 5.5.1.4); SCT04 Comparison of settlement activity between two time periods: word change in output screen, new output screenshots

Comparison of settlement activity between two time periods: word change in output screen, new output screenshots

SCT04 – Comparison of settlement activity between two time periods – Output Screen	
Period 1	
Transaction type code	Shows the transaction type code of the settlement trans-action. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Debit	
Volume totally settled	A count of the number of totally settled SIs found on the debit side in the period 1 duration, per transaction type and sub-category.

Volume partially settled/partially cancelled	A count of the number of partially settled/partially can-celled SIs found on the debit side in the period 1 duration, per transaction type and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the debit side in the period 1 duration, per trans-action type and sub-category.
Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were debited and totally settled within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were debited and reached final status within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ partially can-celled	Sum of all unsettled settlement amounts of all finalised SIs that were debited and reached final status within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ totally can-celled	Sum of the settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.

Credit	
Volume totally settled	A count of the number of totally settled SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
Volume partially settled/partially can- celled	A count of the number of partially settled/partially can-celled SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
Volume totally can- celled	A count of the number of totally cancelled matched SIs found on the credit side in the period 1 duration, per trans-action type and sub-category.
Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were credited and totally settled within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were credited and reached final status within the period 1 duration, per transaction type and sub-category.
Amount~~Value~~ partially can- celled	Sum of all unsettled settlement amounts of all finalised SIs that were credited and reached final status within the period 1 duration, per transaction type and sub-category.

	Amount~~Value~~ totally can- celled	Sum of the settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
	Total (Period 1 - final)	
	Total	Sum for each column, summed over all transaction type / sub-category combinations.
	Period 2	
	Transaction type code	Shows the transaction type code of the settlement trans-action. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
	Transaction sub-cat- egory	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
	Debit	
	Volume totally settled	A count of the number of totally settled SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
	Volume partially settled/partially can- celled	A count of the number of partially settled/partially can-celled SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
	Volume totally can- celled	A count of the number of totally cancelled matched SIs found on the debit side in the period 2 duration, per trans-action type and sub-category.
	Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were debited and totally settled within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were debited and reached final status within the period 2 duration, per transaction type and sub-category.

	Amount~~Value~~ partially can- celled	Sum of all unsettled settlement amounts of all finalised SIs that were debited and reached final status within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ totally can- celled	Sum of the settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 2 duration, per transaction type and sub-category.
	Credit	
	Volume totally settled	A count of the number of totally settled SIs found on the credit side in the period 2 duration, per transaction type and sub-category.
	Volume partially settled/partially can- celled	A count of the number of partially settled/partially can-celled SIs found on the credit side in the period 2 duration, per transaction type and sub-category.
	Volume totally can- celled	A count of the number of totally cancelled matched SIs found on the credit side in the period 2 duration, per trans-action type and sub-category.
	Amount~~Value~~ totally settled	Sum of the settled settlement amounts of all finalised SIs that were credited and totally settled within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ partially settled	Sum of all partial settlement amounts of all finalised SIs that were credited and reached final status within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ partially can- celled	Sum of all unsettled settlement amounts of all finalised SIs that were credited and reached final status within the period 2 duration, per transaction type and sub-category.
	Amount~~Value~~ totally can- celled	Sum of the settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 2 duration, per transaction type and sub-category.
	Total (Period 2 - final)	
	Total	Sum for each column, summed over all transaction type / sub-category combinations. [52]

18 EUROSYSTEM UPDATE: [Internal review] page 900 (DWH UHB-chapter 5.5.1.5); SCT05 Follow up by time slot of cash posting: word change in output screen, new screenshot for Illustration 265: SCT05 output screen

Follow up by time slot of cash posting: word change in output screen, new screenshot for Illustration 265: SCT05 output screen

Context of Usage

This report shows the cash postings at CB, PB or T2S dedicated cash account level, during a selected period of time. The cash postings activity of the specified T2S accounts are displayed as volume and ~~value~~ amount for each time slot of the business day with a total per balance type.

[…]

SCT05 – Follow-up	by time slot of cash postings – Output Screen
Total (per balance type / origin)	The sums of 'Volume' and '~~Value~~Amount' across 'Debit' and 'Credit' per column, within origin.
[…]	
Volume	The aggregated number of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.
Amount~~Value~~	The aggregated amount of cash 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 reservation	The sums of 'Volume' and '~~Value~~Amount' across 'Debit' and 'Credit' per column, over all origins within balance type.
Total (final)	The sums of 'Volume' and '~~Value~~Amount' across 'Debit' and 'Credit' per column, over all balance types.

19 EUROSYSTEM UPDATE: [Internal review] page 919 (DWH UHB-chapter 5.5.3.1 INX01); changed description, new prompt screen and output screenshots

Changed description, new prompt screen and output screenshots

INX01 – Individual settlement detailed report – Prompt Screen	
T2S actor instruction reference	You can use this text box ~~drop-down~~ fields to search ~~select~~ one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party. One or several references can be entered sequentially but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be sown. This ~~-~~first text box field is mandatory.

20 EUROSYSTEM UPDATE: [Internal review] page 974 (DWH UHB-chapter 5.5.3.5 INX05 – Liquidity transfers); changed description because of typo

Changed description because of typo

INX05 – Liquidity transfers – Prompt Screen	
[…]	[…]
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, 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 T2S DCA numbers belonging to the default data scope ~~sope~~ of the user's party. This field is optional.

21 EUROSYSTEM UPDATE: [Internal review] page 976 (DWH UHB-chapter 5.5.3.5, INX05); small word changes in output screen

Small word changes in output screen

INX05 – Liquidity transfers – Output Screen		
	Value of transfers	Sum of the~~original~~ instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
	Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Outbound liquidity transfers		
Totally settled		A count of all finalised out~~in~~bound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled		A count of all finalised out~~in~~bound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
	Totally cancelled	A count of all finalised out~~in~~bound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transac-tion type.
	Rejected	A count of all finalised out~~in~~bound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
	Revoked	A count of all finalised out~~in~~bound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
	Value of transfers	Sum of the ~~original~~ instructed transfer amounts of all finalised out~~in~~bound LTs, per transaction category / transaction sub-category / underlying transaction type.
	Value actually trans-ferred	Sum of the actual settled amounts of all finalised out~~in~~bound LTs, per transaction category / transaction sub-category / underlying transaction type.
Internal liquidity transfers		

Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: I LQTR I TCAT
Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: I EDLT I LQTR I LTAC I ALOP I CARL I MPOR
Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: I Standing I Predefined I Immediate
Totally settled	A count of all finalised internal~~bound~~ LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised internal~~bound~~ LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised internal~~bound~~ LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transac-tion type.
Rejected	A count of all finalised internal~~bound~~ LTs which were rejected before or after settlement, per transaction category / transaction sub-category / underlying transaction type.
Revoked	A count of all finalised internal~~bound~~ LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.

Value of transfers	Sum of the ~~original~~ instructed transfer amounts of all finalised internal~~bound~~ LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised internal~~bound~~ LTs, per transaction category / transaction sub-category / underlying transaction type.

22 EUROSYSTEM UPDATE: [Internal review] page 919 (UHB chapter 5.5.3.1 INX01 – individual settlement detailed report); INX01 changes in field description of prompt screen. Page 926 (UHB chapter 5.5.3.1 INX01 – individual settlement report); INX01 changes in field description in output screen

INX01 Changes in field description of prompt screen

UHB-chapter 5.5.3.1 INX01 – Individual settlement detailed report, page 919

Field Description

INX01 – Individual settlement detailed report – Prompt Screen	
T2S actor instruction reference	You can use this text box ~~drop-down~~ fields to search ~~select~~ one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party. One or several references can be entered sequentially but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be sown. This ~~-~~first text box field is mandatory.

UHB-chapter 5.5.3.1 INX01 – Individual settlement detailed report, page 926

Field Description

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Reference information	
[…]	[…]
Securities information	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Settlement type	Shows the settlement type. Possible values: - FAMTNOMI (face amountnominal) - UNIT (units)
InstructedOriginal settlement quantity	Shows the instructedoriginal settlement quantity.

23 EUROSYSTEM UPDATE [SDD-PBR-0108 PBI-231886]: page 945 (UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions); INX02 Report contains an identical field that has to be removed.

INX02 Report contains an identical field which must be removed ("Transaction instructed amount"). The field "Transaction instructed amount" is a duplicate as it shows the same content as field "Instructed settlement amount".

UHB- chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 945

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
[…]	[…]
The following criteria are only shown in case that "Quantity of securities" was chosen as additional search criteria	
InstructedOriginal quantity from	Filter to select the inclusive quantity from which instructedoriginal quantity value/s should be included in the output. Must be used in conjunction with: - instructedoriginal quantity to
InstructedOriginal quantity to	Filter to select the inclusive quantity up to which instructedoriginal quantity value/s should be included in the output. Must be used in conjunction with:

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	▌ instructed~~original~~ quantity from
Settled quantity from	Filter to select the inclusive quantity from which settled quantity value/s should be included in the output. Must be used in conjunction with: ▌ settled quantity to
[…]	[…]
The following criteria are only shown in case that "Amounts" was chosen as additional search criteria	
Instructed~~Original~~ amount from	Filter to select the inclusive amount from which instructedo~~riginal~~ amount value/s should be included in the output. Must be used in conjunction with: ▌ original amount to
Instructed~~Original~~ amount to	Filter to select the inclusive amount up to which instructed~~original~~ amount value/s should be included in the output. Must be used in conjunction with: ▌ instructed~~original~~ amount from
Settled amount from	Filter to select the inclusive amount from which settled amount value/s should be included in the output. Must be used in conjunction with: ▌ settled amount to
[..]	[…]
Cancelled amount from	Filter to select the inclusive amount from which cancelled amount value/s should be included in the output. Must be used in conjunction with: ▌ cancelled amount to
Cancelled amount to	Filter to select the inclusive amount up to which cancelled amount value/s should be included in the output.

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	Must be used in conjunction with: • cancelled amount from

UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 945

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
[…]	[…]
Securities information	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]
Cash information (Please note, that this part will be empty for Settlement Instructions with transaction code = FOP)	
Currency code	Shows the currency code.
Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: • CRDT (credit) • DBIT (debit)
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
Original settlement amount	Shows the original settlement amount.
~~Transaction original amount~~	~~Shows the original amount as per the transaction.~~
[…]	[..]

24 EUROSYSTEM UPDATE [Internal Review]: page 938 ff. (UHB-chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions); INX02 Report contains an wrong "Settlement type" value.

INX02 Report contains an wrong "Settlement type" value**.** The value "NOMI" should be changed to "FAMT"

UHB- chapter 5.5.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 938 ff.

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
[…]	[…]
Settlement type	Filter to select which settlement type value/s should be included in the output. Possible values: • FAMT~~NOMI~~ UNIT
[…]	[…]

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
[…]	[…]
Settlement type	Shows the settlement type. Possible values: • FAMT~~NOMI~~ UNIT
[…]	[…]

25 EUROSYSTEM UPDATE [SDD-PBR-0109 PBI-232293]: page 955 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report), page 958 (UHB-chapter 5.5.3.4 INX04 – Multi-criteria search of a set of settlement restrictions), page 960 (UHB-chapter

5.5.3.3 INX03 – Individual restriction detailed report); Field 'End of day restriction release' is to be removed from INX03 and INX04

Changes on prompt screen. Changes in description. Field 'End of day restriction release' is to be removed from INX03 and INX04 as this is always empty by definition.

UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 958

Field Description

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Reference information	
[…]	[…]
Securities information (This part will only be filled in case of settlement restrictions on securities)	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]
Settlement type	Shows the settlement type. Possible values: • FAMT~~NOMI~~ (face amount~~nominal~~) • UNIT (units)
[…]	[…]

UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 960

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
(…)	
~~**End of day restriction release**~~	~~Shows whether the restriction relates to an end of day restriction release.~~ ~~Possible values:~~ ~~• False~~ ~~• True~~
Linked instructions counter	Shows the number of instructions linked to this settlement restriction.

UHB-chapter 5.5.3.4 INX04 – Multi-criteria search of a set of settlement restrictions, page 967

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
(…)	
~~**End of day restriction release**~~	~~Shows whether the restriction relates to an end of day restriction release.~~ ~~Possible values:~~ • ~~False~~ • ~~True~~
LCMM information	

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
Reference information	
[…]	[…]
Securities information (Please note, that this part will only be filled for restrictions on securities)	
ISIN ~~code~~	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~~NOMI~~ (face amount~~nominal~~) • UNIT (units)
[…]	[…]
~~End of day restriction release~~	~~Shows whether the restriction relates to an end of day restriction release.~~ ~~Possible values:~~ • ~~False~~ • ~~True~~
LCMM information	
[…]	[…]

26 EUROSYSTEM UPDATE [Internal Review]: page 955 (UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report), page 958; Field description for "T2S actor instruction reference" must be updated.

The field „T2S actor instruction reference" should be updated due to the changes in the prompt screen.
Additionally, a hint should be added stating that a maximum of 3 references may not be exceeded to avoid an error screen.UHB- chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 955

UHB-chapter 5.5.3.3 INX03 – Individual restriction detailed report, page 955

Field Description

INX03 – Individual restriction detailed report – Prompt Screen	
T2S actor instruction reference	You can use this text box ~~drop-down~~ fields to search ~~select~~ one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party. One or several references can be entered sequentially but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be sown. This first text box field is mandatory.

27 EUROSYSTEM UPDATE [INC-392837]: page 984 (UHB chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations); changes in list screen. Page 985-988 (UHB chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations); changes in details screen, new prompt screen and output screenshots

Changes on details screen.
New prompt screen and screenshots

UHB-chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations, page 984

Field Description

INX06 – Multi-criteria search of a set of business cancellations – List Screen	
Number of business cancellation ~~instructions~~	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,sssss

INX06 – Multi-criteria search of a set of business cancellations – List Screen	
	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).
[…]	[…]

UHB-chapter 5.5.3.6 INX06 – Multi-criteria search of a set of business cancellations, page 985-988

Field Descriptions

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
[…]	[…]
Timeline information	
Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,ssssss 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).
Execution date	Shows the execution date of the cancellation instruction. Displayed format is: YYYY-MM-DD
[…]	[…]
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN ~~code~~	Shows the ISIN.
Securities account number	Shows the securities account number of the underlying instruction.
Settlement type code~~Securities settlement type~~	Shows the settlement type. Possible values: - FAMT~~NOMI~~ (face amount~~nominal~~) - UNIT (units)
[…]	[…]

28 EUROSYSTEM UPDATE: [Internal review]: page 997 (UDFS chapter 5.5.3.7 INX07 – Multi-criteria search of amendment instructions); changes in details screen

Changes on details screen.

UHB-chapter 5.5.3.7 INX07 – Multi-criteria search of a set of business cancellations, page 997

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
[…]	[…]
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN ~~code~~	Shows the ISIN.
[…]	[…]
Settlement type code~~Securities settlement type~~	Shows the settlement type. Possible values: - FAMT~~NOMI~~ (face amount~~nominal~~) - UNIT (units)
[…]	[…]

29 EUROSYSTEM UPDATE: [Internal review]: page 999-1000 (UHB chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions; changes in prompt screen

Changes on prompt screen.

UHB-chapter 5.5.3.8 INX08 – Multi-criteria search of a set of hold and release instructions prompt screen, page 999-1000

Field Description

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output. This field is mandatory.
~~Cash party BIC~~	~~Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.~~

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
Approval status	Filter to select which approval status value/s should be included in the output. • APPR • AWAP • REJT • RVKD ~~Filter to select which securities account number value/s should be included in the output~~.
Hold status type	Filter to select which hold status type value/s should be included in the output Possible values • PTYH - Party hold • CSDH – CSD hold • CVAL CSD validation hold • CDEL – CoSD hold ~~Multiple selection text field to enter T2S DCA number value/s that should be included in the output.~~

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
Hold indicator	Filter to select which hold status type value/s should be included in the output. Possible values • T – On hold • F - Released ~~Filter to select which referenced instruction types should be included in the output.~~ ~~Possible values:~~ • ~~STIN (Settlement instruction)~~ • ~~STRN (Settlement restriction)~~
Entry date time from	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: - Entry date time to ~~Filter to select which partial settlement indicator value/s should be included in the output.~~ ~~Possible values:~~ • ~~NPAR~~ • ~~PART~~ • ~~PARC~~ • ~~PARQ~~
Entry date time to	Filter to select the inclusive date up to which entry date value/s should be included in the output. Must be used in conjunction with: - Entry date time from ~~Filter to select which priority value/s should be included in the output.~~ ~~Possible values:~~ • ~~0001~~ • ~~0003~~

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
	~~0004~~

30 EUROSYSTEM UPDATE: [Internal review] page 1004 (DWH UHB-chapter 5.5.3.9); INX09 Multi-criteria search of a set of liquidity transfers: changed name in field description, new screenshot of detail screen

Changes on Details screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - Details screen, page 1004

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen	
Reference information	
Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
End-to-End ID ~~Referred reference~~	Shows the reference of a settlement instruction to which the liquidity transfer is linked.
Status information	
[…]	[…]

31 EUROSYSTEM UPDATE: [Internal review] page 1006-1007 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status, new screenshot of prompt screen

Changes on Prompt screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - Prompt screen, page 1006-1007

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Cash party BIC	Filter to select which cash party BIC value/s should be included in the output. This field is mandatory.
[…]	[…]

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Approval status	Filter to select which approval status value/s should be included in the output. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJE (Rejected) - ~~RVKD~~ REVO (Revoked)
[…]	[…]

32 EUROSYSTEM UPDATE: [Internal review] page 1010 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status, new screenshot of List screen

Changes on List screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - List screen, page 1010

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – List Screen	
[…]	[…]
Approval status	Filter to select which approval status value/s should be included in the output. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJE (Rejected) - ~~RVKD~~ REVO (Revoked)
[…]	[…]

33 EUROSYSTEM UPDATE: [Internal review] page 1012 (DWH UHB Chapter 5.5.3.9) INX09 Multi-criteria search of a set of liquidity transfers: changed approval status Details screen

Changes on Details screen.

UHB-chapter 5.5.3.9 INX09 Multi-criteria search of a set of liquidity transfers - Details screen, page 1012

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen	
[…]	[…]
Approval status	Filter to select which approval status value/s should be included in the output. Possible values: • APPR (Approved) • AWAP (Awaiting approval) • REJE (Rejected) • ~~RVKD~~ REVO (Revoked)
[…]	[…]

34 EUROSYSTEM UPDATE [Internal review]: page 1030 (UHB-chapter 5.5.6.1 COL01 –. Follow-up by time slot of settled collateralisation instructions: change in field description in output screen); New Screenshot, new description for field "Transaction sub-category"

New description for field "Transaction sub-category
Change in field description in output screen. "amount" is changed to "value".

UHB-chapter 5.5.6.1 COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen, page 1030

Field Description

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
[…]	[…]
Transaction sub-category	Shows the transaction sub-category for which the collateralisation instructions are displayed from the possible values: • REPO (Repo) • PLED (Pledge)

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
	▪ SPLE (Sub-pledge) For Transaction category “CORE” only the transaction sub-category “REPO” is available.
Volume	
[…]	[…]
Volume (Total)	Sum of ‘Volume’ information over all time-slots within transaction sub-category.
Value Amount	
Time slots (one column per time slot): ▪ 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-offValue	The aggregated amount of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.
[…]	[…]

35 EUROSYSTEM UPDATE: [Internal review] page 904-907 (UHB-chapter 5.5.2.1) SST01 Finalised matched instructions: word changes in Output Screen, new output screenshots

Word changes in Output Screen.
New output screenshots.

UHB-chapter 5.5.2.1 – SST01 Finalised matched instructions: word changes in Output Screen, page 904-907

Field Description

SST01 – Finalised matched instructions – Output Screen	
DELI (only filled if movement type filter selected 'DELI' or all)	
[…]	[…]
Matched amount~~value~~	Sum of matched settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
Settled amount~~value~~	Sum of settled settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
[…]	[…]
RECE (only filled if movement type filter selected 'RECE' or all)	
[…]	[…]
Matched amount~~value~~	Sum of matched settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
Settled amount~~value~~	Sum of settled settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
[…]	[…]
Total (always filled and sums across all movement types selected in the filter)	
[…]	[…]
Matched amount~~value~~	The sum of 'Matched amount~~value~~' over DELI and RECE, per transaction type code and settlement transaction sub-category.
Settled amount~~value~~	The sum of 'Settled amount~~value~~' over DELI and RECE, per transaction type code and settlement transaction sub-category.
[…]	[…]

36 EUROSYSTEM UPDATE: [Internal review]: page 909-913 (UHB-chapter 5.5.2.2) SST02 – Detailed finalised matched instructions. New Output screenshots and description of the report output

Word changes in Output Screen. New output screen

UHB-chapter 5.5.2.2 – SST02 – Detailed finalised matched instructions - Output Screen, page 909-913

Field Description

SS~~C~~T02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
[…]	[…]
RECE	
Volume totally settled	A count of the number of totally settled SIs found with security movement type RECE, per transaction type and sub-category.
Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type DELI~~RECE~~, per transaction type and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs found with security movement type DELI~~RECE~~, per transaction type and sub-category.
Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' in the 'DELI~~RECE~~' sub-table, per transaction type and sub-category.
Total (across all movement types selected in the filter)	
Volume totally settled	A count of the number of totally settled SIs found with security movement type RECE, per transaction type and sub-category. ~~Sum of 'Volume totally settled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.~~
Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type RECE, per transaction type and sub-category.~~-~~ ~~Sum of 'Volume partially settled / partially cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.~~

SSCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
Volume totally cancelled	A count of the number of totally cancelled matched SIs found with security movement type RECE, per transaction type and sub-category. ~~Sum of 'Volume totally cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.~~
~~Total~~Volume total	Sum of 'Total' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

37 EUROSYSTEM UPDATE [SDD-PBR-0110 PBI-232534]: page 116 (CRDM UHB Book 2-chapter 2.2.3.2 CSD Account Link – New/Edit Screen), page 402 (CRDM UHB Book 2-chapter 4.3.2.19 CSD Account Link - New/Edit Screen); Introduction of Business rule DAU2003

Introduction of business rule DAU2003

CRDM UHB Book 2-chapter 2.2.3.2 – CSD Account Link – New/Edit Screen, page 116

Field Description

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

Buttons

Submit	This function enables the user to create or edit a CSD Account Link. References for error messages [ ]: […] IDAU2001 IDAU2003 IDAU2020 […]
[…]	[…]

CRDM UHB Book 2-chapter 4.3.2.19 – CSD Account Link – New/Edit Screen, page 402

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

38 EUROSYSTEM UPDATE [Internal review]: page 28 (DMT-chapter 3.1.2.6 Securities – New); Editorial update

Update to state the ISO 10962:2021 standards

DMT-chapter 3.1.2.6 Securities – New, page 28

Flat file column	Excel Column	Column Name	Format	Description	Rules	Occurs per Record	Occurs per Group
2	B	Record Id	NUMERIC (10)	Unique identifier of the record.	Must occur in each line of the record.	1..n	
Group “Securities”						1..1	
3	C	ISIN	CHAR (12)	Actual value for the securities code, (the ISIN for the security).			1..1
4	D	CFI Code	CHAR (6)	Classification of the security according to ISO~~/DIS~~ 10962:2021~~15(E)~~ standard.			1..1
[…]							

39 EUROSYSTEM UPDATE [Split book approach]: whole UHB

Removal of DWH relevant content due to split book approach.

The changes resulting from the split book approach are listed in the excel spreadsheet in annex A.

Outcome/Decisions:

*ECB on 24 June 2024: the ECB team checked the completeness of the CR template, assigned change request number CR-0833 and informed the CR initiator.
*CRG on 29 July 2024: the CRG agreed to authorise CR-0833 and approve the inclusion of CR-0833 in the scope of R2024.NOV. This resolution is currently delegated from the T2S Steering Level to the T2S CRG.

Documentation to be updated:

UDFS and UHB (for R2024.NOV)

Preliminary assessment:

Not applicable (Editorial CR)

Detailed assessment:

Not applicable (Editorial CR)