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:** 22/10/2024
Request title: Upgrade of T2S messages to ISO MR 2025			**Request No.:** T2S 0841 SYS
Request type: Common	**Classification:** Standard Compliance		**Urgency:** Fast-track[1]
1. Legal/business importance parameter[2]: High		**2. Market implementation efforts parameter[3]:** Low	
3. Operational/Technical risk parameter[4]: Low		**4. Financial impact parameter[5]:** Very High	
Requestor Category: 4CB		**Status:** Allocated to a Release	

Reason for change and expected benefits/business motivation:

As part of the overall plan for yearly updates of the ISO messages versions in use in T2S, the implementation of ISO Maintenance Release 2025 is required.

Currently, T2S messages are based on ISO Maintenance Release 2019 and will be upgraded to ISO Maintenance Release 2024 in T2S R2026.JUN. Following the unfreeze strategy of the TARGET Services, the further upgrade to ISO MR 2025 will ensure an alignment of T2S registered messages with the latest ISO versions of the base messages and usage guidelines.

All impacted ISO registered messages will be migrated, irrespective of the type of change that applies, for instance:

- Changes due to ISO change requests (see below)
- Upgrade of schema version resulting from the migration of the base message to a higher version.

For all base (ISO) messages that have been migrated to a higher version due to the ISO maintenance release 2025, there will be a version upgrade of T2S customized messages in order to align the T2S message versions with the ISO message versions.

The following T2S messages are out of scope of the alignment with ISO MR 2025 as no change to the current version has been identified in relation to ISO Maintenance Release 2025:
acmt.007.001.05, acmt.010.001.04, acmt.011.001.04, acmt.015.001.04, acmt.019.001.04, admi.005.001.02, admi.006.001.01, admi.007.001.01, camt.003.001.08, camt.004.001.10, camt.005.001.11, camt.006.001.11, camt.009.001.08, camt.010.001.09, camt.011.001.08, camt.012.001.08, camt.018.001.05, camt.019.001.07, camt.024.001.08, camt.050.001.07, camt.051.001.07, camt.066.001.02, camt.067.001.02, camt.068.001.02, camt.069.001.05, camt.070.001.06, camt.071.001.05, camt.072.001.02, camt.073.001.02, camt.074.001.02, camt.075.001.02, camt.078.001.02, camt.079.001.02, camt.080.001.02, camt.081.001.02, camt.082.001.02, camt.083.001.02, camt.084.001.02, camt.085.001.02, colr.001.001.02, colr.002.001.02, head.001.001.04, reda.006.001.01, reda.007.001.01, reda.008.001.01, reda.009.001.01, reda.010.001.01, reda.012.001.01, reda.013.001.01, reda.014.001.02, reda.015.001.01, reda.016.001.01, reda.017.001.02, reda.018.001.01, reda.019.001.01, reda.020.001.01, reda.021.001.01, reda.022.001.02, reda.023.001.01, reda.029.001.01, reda.030.001.01, reda.031.001.01, reda.032.001.01, reda.033.001.01, reda.034.001.01, reda.035.001.01, reda.036.001.01, reda.037.001.01, reda.041.001.02, reda.042.001.01. reda.043.001.02, semt.020.001.07.

[1] Fast-track justification: A fast-track approach is requested because the business need of this change request was confirmed since it was part of the ISO unfreeze strategy approved by the T2S Steering Level.
[2] Legal/business importance parameter was set to 'High' because with this change request implemented, all T2S registered messages will be aligned with the latest ISO versions of the base messages and usage guidelines.
[3] Market implementation effort parameter was set to set to "Low" as the change does not imply significant changes to T2S Actors.
[4] Operational/technical risk parameter was set to "Low" because it is not expected that this change will have an operational impact on the T2S Actors.
[5] Low < 100kEUR < Low-Medium < 200 kEUR < Medium < 400kEUR < High < 700kEUR < Very high

Also excluded from this change request are the T2S DRAFT messages, which will be migrated to the latest Maintenance Release message versions after the completion of their registration process in 2025 and therefore are not in scope of this change request:
acmt.025, acmt.026, camt.076, camt.077, reda.024, reda.025, reda.026, reda.027, reda.028, reda.038, reda.039, reda.040, reda.044, reda.075, reda.077, semt.025, semt.026, semt.027, semt.028, semt.029, semt.030, semt.031, semt.032, semt.033, semt.034, semt.040, semt.044.
Furthermore, the business file header (head.002), which was registered in June 2024, will not be migrated from current T2S DRAFT3 head.002.001.01 to the ISO registered head.002.001.01 message in the scope of this change request. This is due to the significant impact of a migration of this message on all TARGET Services and considering CSD's request for an implementation of this change request in T2S R2026.JUN.

To ensure the ISO 20022 compatibility with ISO 20022 MR 2025 it is necessary to migrate the T2S messages to the newly ISO registered message versions. The impacted messages are:

- camt.025, will be migrated from camt.025.001.07 to camt.025.001.09
- camt.052, will be migrated from camt.052.001.12 to camt.052.001.13
- camt.053, will be migrated from camt.053.001.12 to camt.053.001.13
- camt.054, will be migrated from camt.054.001.12 to camt.054.001.13
- camt.064, will be migrated from DRAFT4camt.064.001.01 to camt.064.001.01
- camt.065, will be migrated from DRAFT4camt.065.001.01 to camt.065.001.01
- reda.045, will be migrated from DRAFT4reda.045.001.01 to reda.045.001.01
- reda.046, will be migrated from DRAFT4reda.046.001.01 to reda.046.001.01
- reda.047, will be migrated from DRAFT4reda.047.001.01 to reda.047.001.01
- reda.049, will be migrated from DRAFT2reda.049.001.01 to reda.049.001.01
- reda.050, will be migrated from DRAFT2reda.050.001.01 to reda.050.001.01
- reda.051 will be migrated from DRAFT2reda.051.001.01 to reda.051.001.01
- semt.002, will be migrated from semt.002.001.11 to semt.002.001.12
- semt.013, will be migrated from semt.013.001.06 to semt.013.001.07
- semt.014, will be migrated from semt.014.001.07 to semt.014.001.08
- semt.015, will be migrated from semt.015.001.09 to semt.015.001.10
- semt.016, will be migrated from semt.016.001.09 to semt.016.001.10
- semt.017, will be migrated from semt.017.001.12 to semt.017.001.13
- semt.018, will be migrated from semt.018.001.13 to semt.018.001.14
- semt.019, will be migrated from semt.019.001.10 to semt.019.001.11
- semt.022, will be migrated from semt.022.001.05 to semt.022.001.06
- sese.020, will be migrated from sese.020.001.07 to sese.020.001.08
- sese.021, will be migrated from sese.021.001.06 to sese.021.001.07
- sese.022, will be migrated from sese.022.001.06 to sese.022.001.07
- sese.023, will be migrated from sese.023.001.11 to sese.023.001.12
- sese.024, will be migrated from sese.024.001.12 to sese.024.001.13
- sese.025, will be migrated from sese.025.001.11 to sese.025.001.12
- sese.027, will be migrated from sese.027.001.07 to sese.027.001.08
- sese.028, will be migrated from sese.028.001.10 to sese.028.001.11
- sese.029, will be migrated from sese.029.001.06 to sese.029.001.07
- sese.030, will be migrated from sese.030.001.09 to sese.030.001.10
- sese.031, will be migrated from sese.031.001.09 to sese.031.001.10
- sese.032, will be migrated from sese.032.001.11 to sese.032.001.12

As a result, DRAFT versions of recently registered T2S ISO messages will be replaced with final ISO registered message versions. The impacted messages are: camt.064, camt.065, reda.045, reda.046, reda.047, reda.049, reda.050, reda.051.

Sample XML messages on MyStandards and UDFS documentation will also be updated if applicable.

The message versions exchanged with different TARGET Services (T2 and ECMS) will be migrated as well.

Besides these changes, a migration to the new BIC pattern from ISO CR-0751 will be taken into account in this T2S ISO maintenance release CR as agreed during the assessment of T2S-CR-0809.
The ISO CR-0751 was implemented in two steps, consisting of CR-001473 and CR-001578. With T2S CR-0809 only the second step, i.e. CR 1578 (ISO CR-0751), has been implemented. The first step, i.e. CR 1473 (ISO CR-0751) will be implemented as defined in the scope of this T2S CR. As a result, the BIC pattern is expected to be aligned across all T2S usage guidelines that are based on registered ISO messages (with the exception of DRAFT

messages). This change requires no update of message version for the messages impacted.
The BIC datatype will also be aligned in messages used in the internal communication between TARGET services, when the old or a customized datatype is currently still in use. This applies for instance to all BIC elements present in the head.001 message where a customized datatype can be adapted to the new ISO datatype to ensure an alignment.
All T2S messages impacted by this change will be listed in the annex.

Description of requested change:

The alignment of the T2S messages with ISO Maintenance Releases 2025 and the migration of the T2S messages to the official ISO registered versions leads to several changes on the messages. These high level-changes are listed below. However, not every high-level change on the ISO base message will finally require a change in the T2S customized message. Therefore, the detailed description of the updates can be found within the tracking table to be attached to this CR.

The full list of changes which were part of the ISO MR 2025 ("ISO CRs") can be found here: http://www.iso20022.org/catalogue_of_change_requests.page

In addition, MT SR 2025 may also have an impact on ISO messages. The full list of changes which were part of the MT SRs 2025 ("CRs") can be found in MyStandards (access restricted to MyStandards registered users): https://www2.swift.com/mystandards/#/changerequest

4CB has identified ISO and MT change requests, which impact the T2S customized messages.

- ISO CR-1372
- ISO CR-1406
- ISO CR-1408
- ISO CR-1416 (in relation with ISO CR-1346)
- MT CR 2003

The ISO Maintenance Release leads in some cases to the change of TargetNamespace without any other changes of the message. This change conducts to a xsd schema change.

The alignment of the T2S messages with the ISO Maintenance Releases 2025 may lead to changes on the Flat files, DMT files and Securities Valuation flat files.

During the detailed assessment it will be analyzed if there are also changes on the GUI required to ensure the alignment of U2A and A2A as well as contingency tools impacts (AID Tool, Omega Tool, MOP Contingency templates)

In T2S, the new message versions will be activated between End of Day and Start of Day.

Submitted annexes / related documents:

A file entitled T2S_0841_SYS_attachment, includes all the changes to the T2S messages.

The annex shows only the relevant changes for T2S messages, i.e. all changes that are not applied to the T2S messages are not included as they represent new functionalities for which dedicated CRs are needed.

Outcome/Decisions:

*ECB on 22 October 2024: the ECB team checked the completeness of the CR template, assigned change request number CR-0841 and informed the CR initiator.
*CRG on 13 November 2024: the CRG agreed to recommend CR-0841 for authorisation by the T2S Steering Level, following a fast-track approach.
*AMI-SeCo on 26 November 2024: the AMI-SeCo agreed with the CRG recommendation of CR-0841 for T2S Steering Level Authorisation.
*CSG on 26 November 2024: the CSG agreed to authorise CR-0841.
*NECSG on 26 November 2024: the NECSG agreed to authorise CR-0841.
*MIB on 5 December 2024: the MIB agreed to authorise CR-0841.

*PMG on 10 December 2024: the PMG agreed to launch the detailed assessment of CR-0841 with a view of scoping in R2026.JUN.
*CRG on 28 November 2024: the CRG took note that the implementation of ISO CR-1404 in the ISO 20022 base messages camt.067 and camt.068 could not be achieved in the current maintenance cycle (MR2025) and thus will be postponed to MR2026. Accordingly, ISO CR-1404 was removed from the scope of CR-841, meaning that the supplementary data element "supl.021" will be used further both in T2S camt and semt messages. A change to integrate the reference in the payload of T2S messages can be envisaged later with the upgrade to ISO MR2026 (for camt and semt), once the ISO CR is fully implemented on ISO 20022 base message level.
*Trilateral Group on 21 February 2025: the Trilateral group agreed, to accommodate the T2 exception request, to support "Option A" for the ISO MR2025, i.e., to implement the upgrade to MR2025 in R2026.NOV.
*PMG on 24 February 2025: the PMG agreed to launch the detailed assessment of CR-0841 with a view of scoping in R2026.NOV.
*CRG on 20 May 2025: The CRG agreed to recommend to the PMG the inclusion of CR-0841 within the scope of R2026.NOV.
*OMG on 21 May 2025: The OMG did not identify any operational impact of the inclusion of CR-0841 within the scope of R2026.NOV
*PMG on 21 May 2025: the PMG agreed to recommend the inclusion of CR-0841 in the scope of R2026.NOV.
*CSG on 17 June 2025: the CSG approved the inclusion of CR-0841 in the scope of R2026.NOV.
*NECSG on 17 June 2025: the NECSG approved the inclusion of CR-0841 in the scope of R2026.NOV.
*MIB on 27 June 2025: the MIB approved the inclusion of CR-0841 in the scope of R2026.NOV.

Documentation to be updated:

***** The current wording proposal is not to be considered as final. An exhaustive analysis of the changes required in the Scope Defining Documents will be conducted during the implementation phase of the Change Request. *****

The UDFS will be updated in line with the necessary changes.
The annex lists all changes on the T2S messages, i.e.
- New message versions
- All changes in the XSD schemas
- New datatype names
- UDFS updates

The subchapters
- 3.3.2.8 ReceiptV07 (camt.025.001.07),
- 3.3.2.11 BankToCustomerAccountReportV12,
- 3.3.2.12 BankToCustomerStatementV12 and
- 3.3.2.13 BankToCustomerDebitCreditNotificationV12 and
- 3.3.4.1 BusinessApplicationHeaderV04 (head.001.001.04) need to be updated to reflect all changes listed in the annex.

Wordings will be provided during the implementation phase.
Also subchapters
- 2.13,
- 2.14,
- 2.15,
- 2.16,
- 2.17,
- 2.19 and
- 2.22 need to be updated to reflect the new message namespaces.

2.3.7.2 Identification of failed Unmatched Settlement Instructions

[Unmatched Settlement Instructions not identified as “Failing” before] The instructing T2S Actor is provided with the relevant “Party Hold” [], “CSD Hold” [], “CSD Validation Hold”[], “Other Hold remains[], “No hold remain/exist”[] SecuritiesSettlementTransactionStatusAdviceV13~~0~~ (sese.024.001.13~~0~~) including the “Failing” ISO settlement status with the applicable reason(s) for failure

2.3.8.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementTransactionStatusAdvice / “CoSD Hold”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Rejected”	sese.024.001. 1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Accepted”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Accepted with Hold"	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Accepted with CSD Validation Hold”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Matched”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Cancelled”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionAllegementNotification	sese.028.001.1~~08~~
SecuritiesSettlementAllegementRemovalAdvice	sese.029.001.0~~74~~
SecuritiesMessageCancellationAdvice	semt.020.001.05
SecuritiesSettlementTransactionStatusAdvice / ”No hold remain(s)”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / ”Eligibility Failure”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / ”Intraday Restriction”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / ”Provision Check Failure”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / “Partial Settlement (unsettled part)”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / ”CoSD awaiting from Administering Party”	sese.024.001.1~~03~~
SecuritiesSettlementTransactionStatusAdvice / "Counterparty´s Settlement Instruction on Hold"	sese.024.001.1~~03~~
SecuritiesSettlementTransactionConfirmation / “Full Settlement”	sese.025.001.12~~09~~
SecuritiesSettlementTransactionConfirmation / “Last Partial Settlement”	sese.025.001. 12~~09~~

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementTransactionConfirmation / “Partial Settlement (settled part)”	sese.025.001. 1209
SecuritiesSettlementTransactionGenerationNotification / ”Realignment”	sese.032.001.1209
SecuritiesSettlementTransactionGenerationNotification / ”Collateral”	sese.032.001. 1209
SecuritiesSettlementTransactionGenerationNotification / ”Hold Reverse Collateral”	sese.032.001. 1209
IntraPositionMovementStatusAdvice / ”Eligibility Failure”	semt.014.001.0806
IntraPositionMovementStatusAdvice / ”Intraday Restriction”	semt.014.001. 0806
IntraPositionMovementStatusAdvice / ”Provision Check Failure”	semt.014.001. 0806
IntraPositionMovementStatusAdvice/ “Partial Settlement (unsettled part)”	semt.014.001. 0806
IntraPositionMovementConfirmation / “Full Settlement”	semt.015.001.107
IntraPositionMovementConfirmation / “Last Partial Settlement”	semt.015.001. 107
IntraPositionMovementConfirmation / “Partial Settlement (settled part)”	semt.015.001. 107
IntraBalanceMovementStatusAdvice / “Eligibility Failure”	camt.067.001.01
IntraBalanceMovementStatusAdvice / “Intraday Restriction”	camt.067.001.01
IntraBalanceMovementStatusAdvice / “Provision Check Failure”	camt.067.001.01
IntraBalanceMovementStatusAdvice /“Partial Settlement (unsettled part)”	camt.067.001.01
IntraBalanceMovementConfirmation /“Full Settlement”	camt.068.001.01
IntraBalanceMovementConfirmation /“Last Partial Settlement”	camt.068.001.01
IntraBalanceMovementConfirmation /“Partial Settlement (settled part)”	camt.068.001.01
SecuritiesSettlementConditionModificationStatusAdvice /“Executed”	sese.031.001.108

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
BankToCustomerDebitCreditNotification /“Information to T2S Actor Debit Notification”	camt.054.001.13~~08~~
ReturnAccount / “Information to T2S Actor - Floor Notification”	camt.004.001.08
ReturnAccount / “Information to T2S Actor - Ceiling Notification”	camt.004.001.08

2.4.6.2 Identification of failed instructions

[Settlement Restrictions on Securities not identified as “Failing” before] The instructing T2S Actor is provided with the relevant “Eligibility Failure [764]”, “Intraday Restriction [765]” or “Provision check failure [765]” IntraPositionMovementStatusAdviceV06 (semt.014.001.08~~6~~) including the “Failing” ISO settlement status with the applicable reason(s) for failure.

2.4.7.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
IntraPositionMovementStatusAdvice / “Rejected”	semt.014.001.08~~6~~
IntraPositionMovementStatusAdvice / “Accepted”	semt.014.001.08~~6~~
IntraPositionMovementStatusAdvice / “Cancelled”	semt.014.001.08~~6~~
IntraPositionMovementStatusAdvice / ”Eligibility failure”	semt.014.001.08~~6~~
IntraPositionMovementStatusAdvice / ”Intraday restriction”	semt.014.001.08~~6~~
IntraPositionMovementStatusAdvice / ”Provision check failure”	semt.014.001.08~~6~~
IntraPositionMovementStatusAdvice / “Partial settlement (unsettled part)”	semt.014.001.08~~6~~
IntraPositionMovementConfirmation / “Full Settlement”	semt.015.001.10~~7~~
IntraPositionMovementConfirmation / “Partial settlement (settled part)”	semt.015.001.10~~7~~
IntraPositionMovementConfirmation / “Partial execution”	semt.015.001.10~~7~~

2.6.4.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementConditionModificationStatusAdvice / "Rejected"	sese.031.001.~~08~~10
SecuritiesSettlementConditionModificationStatusAdvice / "Accepted"	sese.031.001.~~08~~10
SecuritiesSettlementConditionModificationStatusAdvice / "Denied"	sese.031.001.~~08~~10
SecuritiesSettlementConditionModificationStatusAdvice / "Executed"	sese.031.001.~~08~~10
SecuritiesSettlementTransactionStatusAdvice / "CoSD Rule Release, Other rule(s) remain(s)"	sese.024.001.1~~0~~3
SecuritiesSettlementConditionModificationStatusAdvice / "No Hold remain(s)"	sese.024.001.1~~0~~3

2.7.4.1 Inbound message

ISO MESSAGE	ISO CODE
SecuritiesTransactionCancellationRequest	sese.020.001.0~~8~~6

2.7.4.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesTransactionCancellationRequestStatusAdvice / "Rejected"	sese.027.001.0~~8~~5
SecuritiesTransactionCancellationRequestStatusAdvice/ "Accepted"	sese.027.001.0~~8~~5
SecuritiesTransactionCancellationRequestStatusAdvice/ "Denied"	sese.027.001.0~~8~~5
SecuritiesTransactionCancellationRequestStatusAdvice/ "Cancellation pending from Administering Party"	sese.027.001.0~~8~~5

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesTransactionCancellationRequestStatusAdvice/ "Pending Cancellation, awaiting confirmation from the Counterparty"	sese.027.001.085
SecuritiesTransactionCancellationRequestStatusAdvice/ “Executed”	sese.027.001.085
SecuritiesSettlementTransactionStatusAdvice / “Cancellation Requested”	sese.024.001.130

2.8.4.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementConditionModificationStatusAdvice / “Rejected”	sese.031.001.108
SecuritiesSettlementConditionModificationStatusAdvice / “Accepted”	sese.031.001.108
SecuritiesSettlementConditionModificationStatusAdvice / “Denied”	sese.031.001.108
SecuritiesSettlementConditionModificationStatusAdvice / "Executed”	sese.031.001.108

2.10.6.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementConditionModificationStatusAdvice / “Rejected”	sese.031.001.108
SecuritiesSettlementConditionModificationStatusAdvice / “Accepted”	sese.031.001._108
SecuritiesSettlementConditionModificationStatusAdvice / “Denied”	sese.031.001._108
SecuritiesSettlementConditionModificationStatusAdvice / "Executed”	sese.031.001._108
SecuritiesSettlementTransactionStatusAdvice / "CSD Hold"	sese.024.001.130
SecuritiesSettlementTransactionStatusAdvice / "Party Hold"	sese.024.001.130
SecuritiesSettlementTransactionStatusAdvice / “Other Hold remain(s)”	sese.024.001.130

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementTransactionStatusAdvice / "No Hold remain(s)"	sese.024.001.1~~3~~0
SecuritiesSettlementTransactionStatusAdvice / “Counterparty´s Settlement Instruction on Hold”	sese.024.001.1~~3~~0
SecuritiesSettlementTransactionStatusAdvice / “Counterparty´s Settlement Instruction is released”	sese.024.001.1~~3~~0

2.11.4.1 Inbound message

ISO MESSAGE	ISO CODE
SecuritiesTransactionCancellationRequest	sese.020.001.0~~6~~8

2.11.4.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesTransactionCancellationRequestStatusAdvice / “Rejected”	sese.027.001.~~05~~08
SecuritiesTransactionCancellationRequestStatusAdvice / “Accepted”	sese.027.001.~~05~~08
SecuritiesTransactionCancellationRequestStatusAdvice / “Denied”	sese.027.001.~~05~~08
SecuritiesTransactionCancellationRequestStatusAdvice / “Pending Cancellation, awaiting con-firmation from the Counterparty”	sese.027.001.~~05~~08
SecuritiesTransactionCancellationRequestStatusAdvice / “Executed”	sese.027.001.~~05~~08
SecuritiesSettlementTransactionStatusAdvice / “Cancellation Requested”	sese.024.001.1~~0~~3

3.3.5.1 SecuritiesBalanceCustodyReportV12~~0~~ (semt.002.001.12~~0~~)

3.3.5.1.1 Overview and scope of the message

This chapter illustrates the SecuritiesBalanceCustodyReportV12~~0~~ message.

The SecuritiesBalanceCustodyReportV12~~0~~ message, also known as Statement of Holdings, is sent by T2S to a CSD or any party authorised by them. The SecuritiesBalanceCustodyReportV12~~0~~ provides information about the different securities positions of a T2S Actor’s securities account in T2S.

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3.3.5.1.2 The T2S-specific schema

Outline of the schema

The SecuritiesBalanceCustodyReportV12~~0~~ is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/semt.002.001.12~~0~~_T2S

3.3.5.1.3 The message in business context

Message example 1: semt.002.001.12~~0~~_T2S_StatementHoldings_Example.xml

Message example 2: semt.002.001.12~~0~~_T2S_StatementHoldingsDelta_Example.xml

3.3.5.3 IntraPositionMovementStatusAdviceV08~~6~~ (semt.014.001.08~~6~~)

3.3.5.3.1 Overview and scope of the message

This chapter illustrates the IntraPositionMovementStatusAdviceV08~~6~~ message. The IntraPositionMovementStatusAdviceV08~~6~~ message, also known as a Securities Settlement Restriction Status Advice, is sent by T2S to a CSD or other directly connected T2S party to inform about the actual status of the to-be restricted amount (specified in the message) of Securities Settlement Restriction instruction semt.013.001.07~~4~~ [1076] which has been previously sent to T2S (i.e. a (un)blocking, (un)earmarking, or (un)reserve instruction).

3.3.5.3.2 The T2S-specific schema

Outline of the schema

The IntraPositionMovementStatusAdviceV08~~6~~ is composed of the following message building blocks:

References/Links

The T2S-specific schema, the additional schema required to fill the “Supplementary Data” block and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link.

http://www.swift.com/mystandards/T2S/semt.014.001.086_T2S

3.3.5.3.3 The message in business context

Message usage: Rejected

Specific message requirements

To inform about a rejection status, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information

Message usage example: semt.014.001.08~~6~~_T2S_Rejected_Example.xml

Message usage: Accepted

Specific message requirements

To inform about an accepted status, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information:

Message usage example: semt.014.001. 08~~6~~_T2S_AcceptedPending_Example.xml

Message usage example 2: semt.014.001. 08~~6~~_T2S_AcceptedFailing_Example.xml

Message usage: Cancelled

Specific message requirements
To inform about a cancelled status, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information:

Message usage example: semt.014.001. 08~~6~~_T2S_Cancelled_Example.xml

Message usage: Eligibility failure

Specific message requirements

To inform about a pending/failing status due to an eligibility failure, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information:

Message usage example 1: semt.014.001. 08~~6~~_T2S_PendingEligibilityFailure_Example.xml

Message usage example 2: semt.014.001. 08~~6~~_T2S_FailingEligibilityFailure_Example2.xml

Message usage: Intraday restriction

To inform about a pending/failing status due to an intraday restriction, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information:

Message usage example 1: semt.014.001. 08~~6~~_T2S_PendingIntradayFailure_Example.xml

Message usage example 2: semt.014.001. 08~~6~~_T2S_FailingIntradayFailure_Example2.xml

Message usage: Provision check failure

Specific message requirements

To inform about a pending/failing status, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information:

Message usage example 1: semt.014.001. 08~~6~~_T2S_PendingProvisionFailure_Example.xml

Message usage example 2: semt.014.001. 08~~6~~_T2S_FailingProvisionFailure_Example2.xml

Message usage: Partial settlement (unsettled part)

Specific message requirements

To inform about the unsettled part of a partial filling reservation, the IntraPositionMovementStatusAdviceV08~~6~~ includes the following information:

Message usage example1: semt.014.001. 08~~6~~_T2S_PendingPartialSettlement_Example.xml

Message usage example 2: semt.014.001. 08~~6~~_T2S_FailingPartialSettlement_Example.xml

3.3.5.4 IntraPositionMovementConfirmationV07~~7~~10 (semt.015.001.07~~7~~10)

3.3.5.4.1 Overview and scope of the message

This chapter illustrates the IntraPositionMovementConfirmationV07~~7~~10 message.

The IntraPositionMovementConfirmationV07~~7~~10 message, also known as a Securities Settlement Restriction Confirmation, is sent by T2S to a CSD or other directly connected T2S party to confirm the

successful processing of a Securities Settlement Restriction instruction sent via a semt.013.001.074 [076] message (i.e., a (un)blocking, (un)earmarking or (un)reserve instruction).

When the Securities Settlement Restriction related to a reservation restriction processing type has been partially filled, T2S sends in addition to the confirmation a semt.014.001.08 [1085] ~~6~~ to inform about the actual status of the Securities Settlement Restriction instruction sent via a semt.013.001.074 [1076] message, waiting to complete the reservation.

In case of dynamic reimbursement, or in case of an automated substitution achieved with the collateralisation operation, T2S sends an IntraPositionMovementConfirmationV10~~7~~ to confirm the full settlement of the blocking of the collateral or the settlement of the released reverse collateral Settlement Restriction.

3.3.5.4.2 The T2S-specific schema

Outline of the schema

The IntraPositionMovementConfirmationV0~~7~~10 is composed of the following message building blocks:

References/Links

The T2S-specific schema, the additional schema required to fill the “Supplementary Data” block and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link.

http://www.swift.com/mystandards/T2S/semt.015.001.10~~7~~_T2S

3.3.5.4.3 The message in business context

Message usage: Full settlement

Specific message requirements

To confirm a fully settled Securities Settlement Restriction, the IntraPositionMovementConfirmationV10~~7~~ includes the following information:

Message usage example 1: semt.015.001.10~~7~~_T2S_FullSettlement_Example.xml

Message usage example 2: semt.015.001. 10~~7~~_T2S_FullSettlement_Example2.xml

Message usage: Partial settlement (settled part)

Specific message requirements

To confirm a partial filling of a reservation, the IntraPositionMovementConfirmationV10~~7~~ includes the following information:

Message usage example: semt.015.001. 0~~7~~10_T2S_PartialSettlement_Example.xml

Message usage: Last Partial Settlement

Specific message requirements

Message usage example: semt.015.001. 0~~7~~10_T2S_LastPartialSettlement_Example.xml

Message usage: Partial execution

Specific message requirements

To confirm a partial execution of earmarking restriction processing type, the IntraPositionMovementConfirmationV10~~7~~ includes the following information:

Message usage example: semt.015.001. 0~~7~~10_T2S_PartialExecution_Example.xml

3.3.5.6 SecuritiesTransactionPostingReportV0~~9~~13 (semt.017.001.0~~9~~13)

3.3.5.6.1 Overview and scope of the message

This chapter illustrates the SecuritiesTransactionPostingReportV0~~9~~13 message.

The SecuritiesTransactionPostingReportV0~~9~~13 message, also known as Statement of Transactions, is sent by T2S to a CSD or other directly connected T2S party authorised by them. It is used to give information about the transactions of the respective CSD or other directly connected T2S party, settled in T2S for a particular settlement day. This report is triggered by a defined business and time events.

3.3.5.6.2 The T2S-specific schema

Outline of the schema

The SecuritiesTransactionPostingReportV0~~9~~13 is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/semt.017.001.0913_T2S

3.3.5.6.3 The message in business context

Message example: semt.017.001.0~~9~~13_T2S_StatementTransactions_Example.xml

3.3.5.8 SecuritiesSettlementTransactionAllegementReportV0~~8~~11 (semt.019.001.0~~8~~11)

3.3.5.8.1 Overview and scope of the message

This chapter illustrates the SecuritiesSettlementTransactionAllegementReportV0~~8~~11 message.
The SecuritiesSettlementTransactionAllegementReportV0~~8~~11 message, also known as Statement of Settlement Allegement, is sent by T2S to a CSD or any party authorised by them.

3.3.5.8.2 The T2S-specific schema

Outline of the schema

The SecuritiesSettlementTransactionAllegementReportV0~~8~~11 is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/semt.019.001.0~~811~~_T2S

3.3.5.8.3 The message in business context

Message example 1: semt.019.001.0~~8~~11_T2S_StatementAllegements_Example.xml

Message example 2: semt.019.001. ~~08~~11_T2S_DeltaStatementAllegements_Example.xml

3.3.6.1 SecuritiesTransactionCancellationRequestV0~~6~~8 (sese.020.001.0~~6~~8)

3.3.6.1.1 Overview and scope of the message

This chapter illustrates the SecuritiesTransactionCancellationRequestV0~~6~~8 message.

The SecuritiesTransactionCancellationRequestV0~~6~~8 message, also known as a Cancellation Instruction, is sent by a CSD or other directly connected T2S party to T2S.

(..)

In response, T2S sends sese.027.001.0~~5~~8 [} 1329] message to inform about the actual status of the Cancellation request.

3.3.6.1.2 The T2S-specific schema

Outline of the schema

The SecuritiesTransactionCancellationRequestV0~~6~~8 is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/sese.020.001.0~~6~~8_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesTransactionCancellationRequestV0~~6~~8 Document/SctiesTxCxlReq	SecuritiesTransactionCancellationRequestV0~~6~~8	MMCI101 MMCI102
AnyBIC Document/SctiesTxCxlReq/AcctOwnr/Id/AnyBIC	AnyBICDec2014Identifier	MVCV293 MVCV294
AnyBIC Document/SctiesTxCxlReq/TxDtls/DlvrgSttlmPties/Pty1/Id/AnyBIC	AnyBICDec2014Identifier	MVCV293
AnyBIC Document/SctiesTxCxlReq/TxDtls/RcvgSttlmPties/Pty1/Id/AnyBIC	AnyBICDec2014Identifier	MVCV294

3.3.6.1.3 The message in business context

Message example 1: sese.020.001.0~~6~~8_T2S_SendCancellation_Example.xml

Message example 2: sese.020.001. 0~~6~~8_T2S_CancellationAlreadyMatched_Example.xml

Message example 3: sese.020.001. 0~~6~~8_T2S_CancellationIntraPosition_Example.xml

3.3.6.5 SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 (sese.024.001.1~~0~~3)

3.3.6.5.1 Overview and scope of the message

This chapter illustrates the SecuritiesSettlementTransactionStatusAdviceV1~~0~~3message. The SecuritiesSettlementTransactionStatusAdviceV~~08~~13 message, also known as Settlement Instruction Status Advice, is sent by T2S to a CSD or other directly connected T2S party. It is used to inform about the current status of a Settlement Instruction (sese.023.001.~~09~~12) which has been previously sent to T2S. The status may be a processing, matching, or settlement
status.

3.3.6.5.2 The T2S-specific schema

Outline of the schema

The SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 is composed of the following message building blocks:

References/Links

The T2S-specific schema, the additional schema required to fill the “Supplementary Data” block and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link.

http://www.swift.com/mystandards/T2S/sese.024.001.1~~0~~3_T2S

3.3.6.5.3 The message in business context

Message usage: Rejected

Specific message requirements

To inform about a rejection status, the SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 includes the following information:

Message usage example 1: sese.024.001.1~~0~~3_T2S_Rejected_Example.xml

Message usage example 2:
sese.024.001.1~~0~~3_T2S_RejectedPositiveRejectionRestriction_Example.xml

Message usage: Accepted

Specific message requirements

To inform about an accepted status, the SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 includes the following information:

Message usage example 1: sese.024.001.1~~0~~3_T2S_AcceptedPending_Example.xml

Message usage example 2: sese.024.001.1~~0~~3_T2S_AcceptedAlreadyMatchedPending_Example.xml

Message usage example 3: sese.024.001.1~~0~~3_T2S_AcceptedFailing_Example.xml

Message usage example 4: sese.024.001.1~~0~~3_T2S_AcceptedAlreadyMatchedFailing_Example.xml

Message usage: Accepted with Hold

Specific message requirements

To inform about an Accepted with Hold, the SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 includes the following information:

Message usage example 1: sese.024.001.1~~0~~3_T2S_AcceptedPendingWithHold_Example.xml

Message usage example 2: sese.024.001.1~~0~~3_T2S_AcceptedFailingWithHold_Example.xml

Message usage example 3:
sese.024.001.1~~0~~3_T2S_AcceptedAlreadyMatchedWithPTYHFailing_Example.xml

Message usage example 4:
sese.024.001.1~~0~~3_T2S_AcceptedAlreadyMatchedWithBOTH_Failing_Example.xml

Message usage example 5:
sese.024.001.1~~0~~3_T2S_AcceptedAlreadyMatchedWithPRCY_Failing_Example.xml

Message usage example 6:
sese.024.001.1~~0~~3_T2S_AcceptedAlreadyMatchedWithCSDHFailing_Example.xml

Message usage: Party Hold

Specific message requirements

To inform about a Party Hold, the SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 includes the following information:

Message usage example: sese.024.001.1~~0~~3_T2S_PendingPartyHold_Example.xml

Message usage: CSD Hold

Specific message requirements

To inform about a CSD Hold, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001.1~~0~~3_T2S_FailingCSDHold_Example.xml

Message usage: Accepted with CSD Validation Hold

The SecuritiesSettlementTransactionStatusAdviceV~~0~~13 informs the Accepted status and the Pending or Failing status (due to the CSD Validation Hold) in the same message

Specific message requirements

To inform about an Accepted with CSD Validation Hold status, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example:
sese.024.001.1~~0~~3_T2S_AcceptedPendingwithCSDValidationHold_Example.xml

Message usage: CSD Validation Hold

The SecuritiesSettlementTransactionStatusAdviceV~~0~~13 informs the Pending or Failing status (due to

the CSD Validation Hold) in the same message.

Specific message requirements

To inform about a CSD Validation Hold, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ should have:

Message usage example: sese.024.001.13~~0~~_T2S_FailingCSDValidationHold_Example.xml

Message usage: CoSD Hold

Specific message requirements

To inform about a CoSD Hold, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001.13~~0~~_T2S_PendingCoSDHold_Example.xml

Message usage: CoSD Awaiting from Administering Party

Specific message requirements

To inform about a CoSD Awaiting from Administering Party, the SecuritiesSettlementTransactionStatusAdviceV1~~0~~3 includes the following information:

Message usage example: sese.024.001.13~~0~~_T2S_PendingCoSDWaitingFromAP_Example.xml

Message usage: Counterparty´s Settlement Instruction on Hold

Specific message requirements

To inform about the Counterparty´s Settlement Instruction on Hold, the SecuritiesSettlementTransactionSta6 tusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001.13~~0~~_T2S_PendingCounterpartyOnHold_Example.xml

Message usage: No Hold remain(s)

Specific message requirements

To inform about a No Hold Remain, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001.13~~0~~_T2S_PendingUnmatchedNoHoldRemains_Example.xml

Message usage example 2: sese.024.001.13~~0~~_T2S_FailingUnmatchedNoHoldRemains_Example.xml

Message usage example 3: sese.024.001.13~~0~~_T2S_Pending MatchedNoHoldRemains_Example.xml

Message usage example 4: sese.024.001.13~~0~~_T2S_Failing MatchedNoHoldRemains_Example.xml

Message usage: Other Hold remain(s)

Specific message requirements

To inform about an Other Hold remains(s), the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001. 13~~0~~_T2S_PendingOtherHoldRemain_Example.xml

Message usage: CoSD Rule Release, Other rule(s) remain(s)

Specific message requirements

To inform about a CoSD Rule Release with other rule(s) remaining, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information. For each CoSD rule pending to be released:

Message usage example: sese.024.001. 13~~0~~_T2S_PendingCoSDRuleReleaseOtherRemain_Example.xml

Message usage: Counterparty´s Settlement Instruction is released

Specific message requirements

To inform about the release of a Counterparty´s Settlement Instruction, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001. 13~~0~~_T2S_PendingCounterpartyReleased_Example.xml

Message usage: Matched

Specific message requirements

To inform about a matched status, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001. 13~~0~~_T2S_PendingMatched_Example.xml

Message usage example 2: sese.024.001.13~~0~~_T2S_FailingMatched_Example.xml

Message usage: Cancelled

Specific message requirements

To inform about a cancelled status, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001.13~~0~~_T2S_Cancelled_Example.xml

Message usage: Eligibility Failure

Specific message requirements

To inform about a pending status due to an eligibility failure, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001. 13~~0~~_T2S_PendingEligibilityFailure_Example.xml

Message usage example 2: sese.024.001.13~~0~~_T2S_FailingEligibilityFailure_Example.xml

Message usage: Intraday Restriction

Specific message requirements

To inform about a pending status due to an intraday restriction, the SecuritiesSettlementTransactionStatusAdviceV13~~0~~ includes the following information:

Message usage example: sese.024.001. 1~~3~~0 T2S_PendingIntradayFailure_Example.xml

Message usage: Provision Check Failure

Specific message requirements

To inform about a pending/failing status due to provisioning check failure, the SecuritiesSettlementTransactionStatusAdviceV1~~3~~0 includes the following information:

Message usage example 1: sese.024.001. 1~~3~~0_T2S_PendingProvisionFailureDueToALackOfSecuritiesWithLackOfCash_Example1.xml

Message usage example 2: sese.024.001.1~~3~~0 _T2S_PendingProvisionFailureDueToALackOfSecuritiesWithLackOfCash_Example2.xml

Message usage: Cancellation Requested

Specific message requirements

To inform about a pending status due to a cancellation requested, the SecuritiesSettlementTransactionStatusAdviceV1~~3~~0 includes the following information:

Message usage example: sese.024.001. 1~~3~~0_T2S_CancellationRequested_Example.xml

Message usage: Partial Settlement (unsettled part)

Specific message requirements

To inform about the unsettled part of a partial filling, the SecuritiesSettlementTransactionStatusAdviceV1~~3~~0 includes the following information:

Message usage example1: sese.024.001. 1~~3~~0_T2S_PendingPartialSettlement_Example.xml

~~T2S_PartialSettlement_Example.xml~~

Message usage example2: sese.024.001. 1~~3~~0_T2S_FailingPartialSettlement_Example.xml

Message usage: Partial Settlement (unsettled part) of a settlement instruction partially released

Specific message requirements

To inform about the unsettled part of a partial filling, the SecuritiesSettlementTransactionStatusAdviceV1~~3~~0 includes the following information:

Message usage example: sese.024.001. 1~~3~~0 _T2S_PartialSettlement of partially released quantity Example01.xml

Message usage example: sese.024.001. 1~~3~~0_T2S_PartialSettlement of partially released quantity Example02.xml

Message usage: Execution of a partial release

Specific message requirements

To inform about the execution of a partial release, the SecuritiesSettlementTransactionStatusAdviceV1~~3~~0 includes the following information:

Message usage example: sese.024.001. 1~~3~~0 _T2S_PendingPartialRelease execution_Example01.xml

Message usage example: sese.024.001. 130_T2S_PendingPartialRelease execution_Example02.xml

Message usage: Settlement of a partial release

Specific message requirements

To inform about the settlement of a partial release, the SecuritiesSettlementTransactionStatusAdviceV130 includes the following information for the delivering side of the transaction:

Message usage example: sese.024.001. 130_T2S_PartialRelease settlement_Example01.xml

Message usage example: sese.024.001. 130_T2S_PartialRelease settlement_Example02.xml

Message usage: Cancellation of a partial release

Specific message requirements

To inform about the cancellation of a partial release, the SecuritiesSettlementTransactionStatusAdviceV130 includes the following information for the delivering side of the transaction:

Message usage example: sese.024.001. 130_T2S_PartialRelease _ cancellation Example01.xml

Message usage example: sese.024.001. 130 _T2S_PartialRelease cancellation _Example02.xml

3.3.6.6 SecuritiesSettlementTransactionConfirmationV09 (sese.025.001.0912)

3.3.6.6.1 Overview and scope of the message

This chapter illustrates the SecuritiesSettlementTransactionConfirmationV0912 message.

The SecuritiesSettlementTransactionConfirmationV0912 message, also known as a Securities Settlement Confirmation, is sent by T2S to inform about the partial or full successful completion of settlement.

3.3.6.6.2 The T2S-specific schema

Outline of the schema

The SecuritiesSettlementTransactionConfirmationV0912 is composed of the following message building blocks:

References/Links

The T2S-specific schema, the additional schema required to fill the “Supplementary Data” block and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link.

http://www.swift.com/mystandards/T2S/sese.025.001.0912 _T2S

3.3.6.6.3 The message in business context

Message usage: Full Settlement

Specific message requirements

To confirm a fully settled Settlement Instruction, the

SecuritiesSettlementTransactionConfirmationV~~09~~12 includes the following information:

Message usage example 1: sese.025.001.~~09~~12_T2S_FullSettlement_Example.xml

Message usage example 2: sese.025.001. ~~09~~12_T2S_FullSettlement_SAC earmarked at account level Example.xml

Message usage: Partial Settlement (settled part)

Specific message requirements

To confirm a partial settlement of a Settlement Instruction, the SecuritiesSettlementTransactionConfirmationV~~09~~12 includes the following information:

Message usage example: sese.025.001. ~~09~~12_T2S_PartialSettlement_Example.xml

Message usage: Last Partial Settlement

Specific message requirements

To confirm a last partial settlement of a Settlement Instruction, the SecuritiesSettlementTransactionConfirmationV~~09~~12 includes the following information:

Message usage example: sese.025.001. ~~09~~12_T2S_LastPartialSettlement_Example.xml

3.3.6.7 SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 (sese.027.001.0~~5~~8)

3.3.6.7.1 Overview and scope of the message

This chapter illustrates the SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 message. The SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 message, also known as Cancellation Status Advice, is sent by T2S to a CSD or any party authorised by them to inform about the actual status of a Cancellation Instruction which has been previously sent to T2S.

The Cancellation Status Advice refers to the original Cancellation Instruction sese.020.001.0~~5~~8 [} 1212] and informs about the actual status of the Cancellation. When the Cancellation Instruction is invalid, the Cancellation Status Advice also specifies the reason why it could not be processed.

3.3.6.7.2 The T2S-specific schema

Outline of the schema

The SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/sese.027.001. 0~~5~~8_T2S

3.3.6.7.3 The message in business context

Message usage: Rejected

Specific message requirements

To inform about a rejection status, the SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8

includes the following information:

Message usage example: sese.027.001. 0~~5~~8_T2S_Rejected_Example.xml

Message usage: Accepted

Specific message requirements

To inform about an accepted status, the SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 includes the following information:

Message usage example: sese.027.001. 0~~5~~8_T2S_Accepted_Example.xml

Message usage: Denied

Specific message requirements

To inform about a denied status, the SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 includes the following information:

Message usage example: sese.027.001. 0~~5~~8_T2S_Denied_Example.xml

Message usage: Cancellation pending from Administering Party

Specific message requirements

To inform about a Cancellation pending from Administering Party to the Administering Party, SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 includes the following information:

Message usage example: sese.027.001. 0~~5~~8_T2S_CancellationWaitingfromAP_Example.xml

Message usage: Pending Cancellation, awaiting confirmation from the Counterparty

Specific message requirements

To inform about a pending cancellation, awaiting confirmation from the Counterparty, the SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 includes the following information:

Message usage example: sese.027.001. 0~~5~~8_T2S_Waiting_Example.xml

Message usage: Executed

Specific message requirements

To inform about the execution of the cancellation, the SecuritiesTransactionCancellationRequestStatusAdviceV0~~5~~8 includes the following information:

Message usage example: sese.027.001. 0~~5~~8_T2S_Executed_Example.xml

3.3.6.8 SecuritiesSettlementTransactionAllegementNotificationV08 (sese.028.001.11~~08~~)

3.3.6.8.1 Overview and scope of the message

This chapter illustrates the SecuritiesSettlementTransactionAllegementNotificationV11~~08~~ message.

The SecuritiesSettlementTransactionAllegementNotificationV11~~08~~ message, also known as an Allegement, is sent by T2S to a CSD or any party authorised by them. It is used when an instruction which has been sent by a counterparty is still (after an unsuccessful matching attempt) waiting for the missing Settlement Instruction.

3.3.6.8.2 The T2S-specific schema

Outline of the schema

The SecuritiesSettlementTransactionAllegementNotificationV11~~08~~ is composed of the following message build ing blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/sese.028.001._11~~08~~_T2S

3.3.6.8.3 The message in business context

Message usage example: sese.028.001._11~~08~~_T2S_Allegement_Example.xml

3.3.6.9 SecuritiesSettlementAllegmentRemovalAdviceV04 (sese.029.001.0~~7~~4)

3.3.6.9.1 Overview and scope of the message

This chapter illustrates the SecuritiesSettlementAllegementRemovalAdviceV0~~7~~4 message.

The SecuritiesSettlementAllegementRemovalAdviceV0~~7~~4 message, also known as an Allegement Removal, is sent by T2S to a CSD or any party authorised by them. It is used to inform that the previously sent allegement is no longer valid, because the alleged party has in the meantime sent its instruction.

3.3.6.9.2 The T2S-specific schema

Outline of the schema

The SecuritiesSettlementAllegementRemovalAdviceV0~~7~~4 is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/sese.029.001. 0~~7~~4_T2S

3.3.6.9.3 The message in business context

Message usage example: sese.029.001. 0~~7~~4_T2S_AllegementRemoval_Example.xml

3.3.6.11 SecuritiesSettlementConditionModificationStatusAdviceV08 (sese.031.001._10~~8~~)

3.3.6.11.1 Overview and scope of the message

This chapter illustrates the SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ message.

The SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ message, also known as an Amendment Instruction status advice or Hold/Release status advice is sent by T2S to a CSD or other directly connected T2S party to inform about the actual status of a SecuritiesSettlementConditionModificationStatusAdviceV08 (sese.030.001.10~~8~~) [} 1337].

3.3.6.11.2 The T2S-specific schema

Outline of the schema

The SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ is composed of the following message building blocks:

References/Links

The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:

http://www.swift.com/mystandards/T2S/sese.031.001._10~~8~~_T2S

3.3.6.11.3 The message in business context

Message usage: Rejected

Specific message requirements

To inform about a rejection status, the SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ includes the following information:

Message usage example: sese.031.001._10~~8~~_T2S_Rejected_Example.xm

Message usage: Accepted

Specific message requirements

To inform about an accepted status, the SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ the following information:

Message usage example: sese.031.001. 10~~8~~_T2S_Accepted_Example.xml

Message usage: Denied

Specific message requirements

To inform about a denied status, the SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ includes the following information:

Message usage example: sese.031.001._10~~8~~ _T2S_Denied_Example.xml

Message usage: Executed

Specific message requirements

To inform about the completion of the Amendment or Hold/Release, the SecuritiesSettlementConditionModificationStatusAdviceV10~~8~~ includes the following information:

Message example: sese.031.001. 10~~8~~_T2S_Executed_Example.xml

2.3.8.1 Inbound message

ISO MESSAGE	ISO CODE
SecuritiesSettlementTransactionInstruction	sese.023.001.0~~9~~12

2.3.8.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementTransactionGenerationNotification / ”Realignment”	sese.032.001.~~09~~12
SecuritiesSettlementTransactionGenerationNotification / ”Collateral”	sese.032.001.~~09~~12
SecuritiesSettlementTransactionGenerationNotification / ”Hold Reverse Collateral”	sese.032.001.~~09~~12

2.4.7.1 Inbound message

ISO MESSAGE	ISO CODE
IntraPositionMovementInstruction	semt.013.001.04~~7~~

2.6.4.1 Inbound message

ISO MESSAGE	ISO CODE
SecuritiesSettlementConditionModificationRequest	sese.030.001.~~08~~10

2.8.4.1 Inbound message

ISO MESSAGE	ISO CODE
SecuritiesSettlementConditionModificationRequest	sese.030.001.~~08~~10

2.10.6.1 Inbound message

ISO MESSAGE	ISO CODE
SecuritiesSettlementConditionModificationRequest	sese.030.001.~~08~~10

2.17.3.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
SecuritiesSettlementTransactionGenerationNotification / ”Collateral”	sese.032.001.~~09~~12

2.18.3 Inbound and outbound messages

QUERY TYPE	ISO MESSAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE	ISO MESSAGE/ MESSAGE USAGE	ISO CODE
Settlement Instruction Audit Trail Query	SecuritiesTransactionStatusQuery	sese.021.001.0~~5~~7	SecuritiesStatusOrStatementQueryStatusAdvice	sese.022.001.0~~5~~7	SecuritiesSettlementTransactionAuditTrailReport	semt.022.001.04~~6~~

2.19.3 Outbound messages

REPORT TYPE	ISO20022 MESSAGE	ISO CODE
Statement of Pending Instructions (Complete /Delta)	SecuritiesTransactionPendingReport	semt.018.001.1~~04~~
Statement of settled intra-position movements (Complete /Delta)	IntraPositionMovementPostingReport	semt.016.001.~~07~~10

2.22.3.2 Outbound messages

ISO MESSAGE/ MESSAGE USAGE	ISO CODE
IntraPositionMovementPostingReport	semt.016.001.~~07~~10
SecuritiesTransactionPendingReport	semt.018.001.1~~04~~
SecuritiesSettlementTransactionGenerationNotification / all usages	sese.032.001.~~09~~12

3.2.1.7: Use of Additional Information provided in Settlement Instruction
(…)
The list of outgoing messages which may contain this “additional information” covers the following messages:
(…)
Semt.018 - SecuritiesTransactionPendingReportV~~03~~14
(…)

3.3.2.14.2 The T2S-specific schema

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
~~Identification Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/Id~~ AnyBIC /Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/Id/Id/AnyBIC	~~BICFIIdentifier~~AnyBICDec2014Identifier	IIMP025
~~CSDIdentification Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/RspnsblPtyId/CSDId~~ AnyBIC Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/RspnsblPtyId/Id/AnyBIC	~~BICFIIdentifier~~AnyBICDec2014Identifier	IIMP025
~~NCBIdentification Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/RspnsblPtyId/NCBId~~	~~BICFIIdentifier~~	~~IIMP025~~

3.3.2.14.3 The message in business context

Specific message requirements

MESSAGE ITEM	DATA TYPE/ CODE	UTILISATION
~~Identification~~ ~~Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/Id~~ AnyBIC /Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/Id/Id/AnyBIC	~~BICFIIdentifier~~AnyBICDec2014Identifier	BIC of the Credit Consumer
~~ResponsiblePartyIdentification~~ ~~Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/RspnsblPtyId~~ AnyBIC /Document/LmtUtlstnJrnlQry/SchCrit/BilLmtCtrPtyId/RspnsblPtyId/Id/AnyBIC	~~CSDOrNCB1ChoicePartyIdentification136~~ AnyBICDec2014Identifier	Parent BIC of the Credit Consumer

3.3.2.15.3 The message in business context

Message example: camt.065.001.01_Report.xml

In this example the following limit information is returned:
Limit Amount: 100000 Euros;
Utilisation: 40000 Euros;
Journal Activity;

- 15000 Euros Debit ~~for Entry Reference~~related to the MITI (Market Infrastructure Transaction Identification) as T2SREF1234,
- 12000 Euros Debit ~~for Entry Reference~~related to the MITI as T2SREF2345,
- 13000 Euros Debit ~~for Entry Reference~~related to the MITI as T2SREF3456,

3.3.5.2 IntraPositionMovementInstructionV047 (semt.013.001.047)

3.3.5.2.1 Overview and scope of the message
This chapter illustrates the IntraPositionMovementInstructionV047 message.
The IntraPositionMovementInstructionV047 message, also known as a securities Settlement Restriction instruction, is sent by a CSD or directly connected T2S party to T2S (...)

3.3.5.2.2 The T2S-specific schema
Outline of the schema
The IntraPositionMovementInstructionV047 is composed of the following message building blocks:
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/semt.013.001.047_T2S
Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
IntraPositionMovementInstructionV047 Document/IntraPosMvmntInstr	IntraPositionMovementInstructionV047	MVIC306 MVSQ611

3.3.5.2.3 The message in business context	MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
			MVSR705 MVSR706 MVSR708

Instruction type:
Securities Blocking
Specific message requirements
To be submitted as a securities blocking instruction, the IntraPositionMovementInstructionV04~~7~~ should have (...)
(…)
Instruction type example: semt.013.001.04~~7~~_T2S_Blocking_Setup_Example.xml
Instruction type example: semt.013.001.04~~7~~_T2S_Blocking_Increase_Example.xml

Instruction type: Securities Reservation
Specific message requirements
To be submitted as a reservation instruction, the IntraPositionMovementInstructionV04~~7~~ should have (...)
(…)
Instruction type example: semt.013.001.04~~7~~_T2S_Reservation_Setup_Example.xml
Instruction type example: semt.013.001.04~~7~~_T2S_Reservation_Decrease_Example.xml

Instruction type: Securities Earmarking
Specific message requirements
To be submitted as an Earmarking instruction, the IntraPositionMovementInstructionV04~~7~~ should have (...)
(…)
Instruction type example: semt.013.001.04~~7~~_T2S_Earmarking_Example.xml

3.3.5.5 IntraPositionMovementPostingReportV0~~7~~10 (semt.016.001.0~~7~~10)

3.3.5.5.1 Overview and scope of the message
This chapter illustrates the IntraPositionMovementPostingReportV0~~7~~10 message.
The IntraPositionMovementPostingReportV0~~7~~10 message is sent by T2S to a CSD or a directly connected T2S participant (...)

3.3.5.5.2 The T2S-specific schema
Outline of the schema
The IntraPositionMovementPostingReportV0~~7~~10 is composed of the following message building blocks (...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/semt.016.001.0~~7~~10_T2S

3.3.5.5.3 The message in business context
Message example: semt.016.001.0~~7~~10_T2S_Example.xml

3.3.5.7 SecuritiesTransactionPendingReportV1~~0~~4 (semt.018.001.1~~0~~4)

3.3.5.7.1 Overview and scope of the message
This chapter illustrates the SecuritiesTransactionPendingReport1~~0~~4 message.
The SecuritiesTransactionPendingReport1~~0~~4 message, also known as Statement of Pending Instructions, is sent by T2S to a CSD or other directly connected T2S party authorised by them (...)

3.3.5.7.2 The T2S-specific schema
Outline of the schema
The SecuritiesTransactionPendingReport1~~0~~4 message is composed of the following message building blocks (...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/semt.018.001.1~~0~~4_T2S

3.3.5.7.3 The message in business context
Message example: semt.018.001.1~~0~~4_T2S_Example.xml

3.3.5.10 SecuritiesSettlementTransactionAuditTrailReportV04 (semt.022.001.04~~6~~)

3.3.5.10.1 Overview and scope of the message
This chapter illustrates the SecuritiesSettlementTransactionAuditTrailReportV04~~6~~ message.
The SecuritiesSettlementTransactionAuditTrailReportV04~~6~~ message is sent by T2S to a CSD or a directly connected T2S Party. The report provides historical data on all changes and amendments, including statuses, to a single security Settlement Instruction as identified within the query criteria (either by the party's instruction reference or the T2S technical identifier) of the received sese.021.001.0~~5~~7.

3.3.5.10.2 The T2S-specific schema
Outline of the schema
The SecuritiesSettlementTransactionAuditTrailReportV04~~6~~ is composed of the following message building blocks
(...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/semt.022.001.04~~6~~_T2S

3.3.5.10.3 The message in business context
Message example: semt.022.001.04~~6~~_T2S_Example.xml
In this example T2S sends a SecuritiesSettlementTransactionAuditTrailReportV0~~3~~6 as requested by the T2S Party using the message SecuritiesTransactionStatusQueryV047 regarding a Settlement Instruction with an account owner transaction id with a value of '123456'. The transaction as reported has been acknowledged and matched.

3.3.6.2 SecuritiesTransactionStatusQueryV0~~5~~7 (sese.021.001.0~~5~~7)
3.3.6.2.1 Overview and scope of the message
This chapter illustrates the SecuritiesTransactionStatusQueryV0~~5~~7 message.
(...)
In response to the securities instruction audit trail query, T2S sends a SecuritiesSettlementTransactionAuditTrailReportV04~~6~~ (semt.022.001.04~~6~~) message with the historical data on all the changes applied to the instruction that matches the reference as defined within the query criteria, whether settled or otherwise or a sese.022.001.0~~5~~7 message in the case of a business error.

3.3.6.2.2 The T2S-specific schema
Outline of the schema
The SecuritiesTransactionStatusQueryV0~~5~~7 is composed of the following message building blocks (...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
https://www2.swift.com/mystandards/T2S/sese.021.001.0~~5~~7_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AnyBIC Document/SctiesTxStsQry/AcctOwnr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	IIMP030 QMPC028 QMPC032

3.3.6.2.3 The message in business context
Message example: sese.021.001.0~~5~~7_T2S_Example.xml

3.3.6.3 SecuritiesStatusOrStatementQueryStatusAdviceV0~~5~~7 (sese.022.001.0~~5~~7)

3.3.6.3.1 Overview and scope of the message
This chapter illustrates the SecuritiesStatusOrStatementQueryStatusAdviceV0~~5~~7 message.
The SecuritiesStatusOrStatementQueryStatusAdviceV0~~5~~7 is sent by T2S to a CB, CSD or a directly connected T2S participant as a response to a query message when an operational error has occured and the response message can not be generated. This message is sent as an operational error response for the following query types:
(…)
Settlement Instruction Audit Trail Query (SecuritiesTransactionStatusQuery, sese.021.001.0~~5~~7);

(…)

3.3.6.3.2 The T2S-specific schema
Outline of the schema
The SecuritiesStatusOrStatementQueryStatusAdviceV05~~5~~7 is composed of the following message building blocks
(...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/sese.022.001.05~~5~~7_T2S

3.3.6.3.3 The message in business context
Message example: sese.022.001.05~~5~~7_T2S_Example.xml

3.3.6.4 SecuritiesSettlementTransactionInstructionV0~~09~~12 (sese.023.001.0~~09~~12)

3.3.6.4.1 Overview and scope of the message
This chapter illustrates the SecuritiesSettlementTransactionInstructionV0~~09~~12 message.
The SecuritiesSettlementTransactionInstructionV0~~09~~12 message, also known as a Settlement Instruction within T2S is sent by a CSD or a directly connected T2S party to T2S.
(...)
In response to the Settlement Instruction, T2S sends a sese.024.001.~~10~~13 when validation, matching and settlement are carried out and a sese.025.001.0~~09~~12 when settlement is successful.

3.3.6.4.2 The T2S-specific schema
Outline of the schema
The SecuritiesSettlementTransactionInstructionV0~~09~~12 message is composed of the following message building blocks (...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/sese.023.001.0~~09~~12_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesSettlementTransactionInstructionV~~09~~12 Document/SctiesSttlmTxInstr	ScuritiesSettlementTransactionInstructionV~~09~~12	MVCP013 MVSR701 MVSR702 MVSR703 MVSR704 MVSR707 MVSR709 MVSR710
AnyBIC Document/SctiesSttlmTxInstr/Lnkgs/RefOwnr/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	IIMP121
AnyBIC Document/SctiesSttlmTxInstr/QtyAndAcctDtls/Acct Ownr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCV243 MVCV253 MVCV279 MVCV281
Depository Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Dpstry	~~PartyIdentification146_1~~PartyIdentification315	IIMP081 IIMP139
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Dpstry/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCP011 MVCP038 MVCP102 MVCP110 MVCP127 MVCV001 MVCV003 MVCV008 MVCV120 MVCV234 MVCV235 MVCV236 MVCV237 MVCV238 MVCV239 MVCV241 MVCV242 MVCV273 MVCV276 MVCV278 MVCV279 MVCV280 MVCV283 MVCV287 MVCV289 MVCV298 MVIC305 MVIC307 MVIC308 MVIC316 MVDC028
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Pty1/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCV007 MVCV120 MVCV237 MVCV238 MVCV239 MVCV241 MVCV242 MVCV243 MVCV280 MVCV283
AnyBIC Document/SctiesSttlmTxInstr/DlvrgSttlmPties/Pty2/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCV121 MVCV244
Depository Document/SctiesSttlmTxInstr/RcvgSttlmPties/Dpstry	~~PartyIdentification146_1~~PartyIdentification315	IIMP082 IIMP139

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Dpstry/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCP011 MVCP038 MVCP103 MVCP110 MVCP125 MVCP127 MVCV003 MVCV006 MVCV122 MVCV002 MVCV245 MVCV246 MVCV247 MVCV248 MVCV249 MVCV250 MVCV251 MVCV252 MVCV274 MVCV277 MVCV278 MVCV281 MVCV282 MVCV283 MVCV288 MVCV289 MVCV299 MVIC305 MVIC307 MVIC308 MVIC315 MVIC316 MVDC029
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Pty1/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCV005 MVCV122 MVCV248 MVCV249 MVCV250 MVCV251 MVCV252 MVCV253 MVCV282 MVCV283
AnyBIC Document/SctiesSttlmTxInstr/RcvgSttlmPties/Pty2/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCV123 MVCV254
AnyBIC Document/SctiesSttlmTxInstr/CshPties/Dbtr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCA517
AnyBIC Document/SctiesSttlmTxInstr/CshPties/Cdtr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	MVCA518

3.3.6.4.3 The message in business context
Message example: sese.023.001.~~09~~12_T2S_DVP_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_AlreadyMatched-BATM_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_AlreadyMatched-Cross CSD_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_PFOD-CA_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_FOP-Indirect-Debit_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_DWP_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_PartyHold_Example.xml
(...)
Message example: sese.023.001.~~09~~12_T2S_FOP-with-Earmarking_Example.xml
(...)

3.3.6.10 SecuritiesSettlementConditionModificationRequestV~~08~~10 (sese.030.001.~~08~~10)

3.3.6.10.1 Overview and scope of the message
This chapter illustrates the SecuritiesSettlementConditionsModificationRequestV~~08~~10 message.
The SecuritiesSettlementConditionsModificationRequestV~~08~~10 message, also known as an Amendment Instruction or Hold/Release Instruction within T2S, is sent by a CSD or a directly connected T2S party to T2S.

3.3.6.10.2 The T2S-specific schema
The SecuritiesSettlementConditionsModificationRequestV~~08~~10 is composed of the following message building blocks (...)
References/Links
The T2S-specific schema and documentation in HTML/PDF format as well as the message examples are provided outside of this document under the following link:
http://www.swift.com/mystandards/T2S/sese.030.001.~~08~~10_T2S

Business rules applicable to the schema

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
SecuritiesSettlementConditionsModificationRequestV~~08~~10 Document/SctiesSttlmCondsModReq	SecuritiesSettlementConditionsModificationRequestV~~08~~10	IIMP111 IIMP112 MAAA002 MAAA003 MMHI101 MMHI102 MMHI103 MMHI104 MMHI105 MMHI107 MMIA001 MMIA002 MMIA003 MMIA004 MMIA005 MMIA006 MMIA007 MMIA008 MMIA009 MMPR201 MMPR202 MMPR203 MMPR204 MMPR207 MMPR208 MMRI201 MMRI202 MMRI203 MMRI204 MMRI205 MSDM003 MVCM952 MVCP027 MVCP028 MVCP032 MVCP039 MVCV107 MVCP108 MVCV232 MVRI575
Reference Document/SctiesSttlmCondsModReq/ReqDtls/Ref	~~References23_1~~References29	IIMP077 IIMP085 MVCM955 MVCM956 MVCM957 MVCM958 MVCP004 MVRI555 MVRI590 MVRI591 MVRI593 MVRI597
Linkages Document/SctiesSttlmCondsModReq/ReqDtls/Lnkgs	~~Linkages53_1~~Linkages73	IIMP112 MVCM952 MVCM959 MVCM960 MVCP040 MVCP041
AnyBIC Document/SctiesSttlmCondsModReq/ReqDtls/Lnkgs/RefOwnr/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	IIMP121

3.3.6.10.3 The message in business context
Message example: sese.030.001.~~08~~10_T2S_Partial_Settlement_Indicator_Example.xml
(...)
Message example: sese.030.001.~~08~~10_T2S_Priority_Example.xml
(...)
Message example: sese.030.001.~~08~~10_T2S_Hold_Example.xml
(...)

Message example: sese.030.001.~~08~~10_T2S_Release_Example.xml
(...)
Message example: sese.030.001.~~08~~10_T2S_Link_Example.xml
(...)
Message example: sese.030.001.~~08~~10_T2S_Unlink_Example.xml
(...)
Message example: sese.030.001.~~08~~10_T2S_Partial_Release_Example.xml
(...)

3.3.6.12 SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 (sese.032.001.~~09~~12)

3.3.6.12.1 Overview and scope of the message
This chapter illustrates the SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 message.
The SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 message is sent by T2S to CSDs, CBs or CMSs.
(...)
A SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 is sent by T2S in the following message usages
(...)

3.3.6.12.2 The T2S-specific schema
Outline of the schema
The SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 message is composed of the following message building blocks (...)
References/Links
http://www.swift.com/mystandards/T2S/sese.032.001.~~09~~12_T2S

3.3.6.12.3 The message in business context
Message usage: Realignment
(...)
Specific message requirements
For realignment purposes the SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 should have (...)

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Code Document/SctiesSttlmTxGnrtnNtfctn/StsAndRsn/SttlmSts/Pdg/Rsn/Cd/Cd	~~PendingReason2Code~~PendingReason28Code	Code: 'CVAL' when CSD validation applies.

(...)
Message example: sese.032.001.~~09~~12 T2S_Realignment_IntCSDandIssr_Example.xml
(...)
Message example: sese.032.001.~~09~~12_T2S_Realignment_IntCSDandExtIssr_Example.xml
(...)
Message example: sese.032.001.~~09~~12_T2S_Realignment_ExtCSD_2TechIssrCSDs_Example.xml
(...)
Message example: sese.032.001.~~09~~12_T2S_Realignment_NoIssrCSDinT2S_Example.xml
(...)
Message example: sese.032.001.~~09~~12_T2S_Realignment_SameCSDandIntIssr_Example.xml
(...)

Message usage: Collateral
(...)
Specific message requirements
For auto-collateralisation purposes the SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 should have (...)

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AnyBIC Document/SctiesSttlmTxGnrtnNtfctn/CshPties/Dbtr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	Present for the credit consumer instruction (COLO) of CB collateral operations.
AnyBIC Document/SctiesSttlmTxGnrtnNtfctn/CshPties/Cdtr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	Present for the credit provider instruction (COLI) of CB collateral operations.

(...)
Message example: sese.032.001.~~09~~12_T2S_CollateralRepo_Example.xm
(...)
Message example: sese.032.001.~~09~~12_T2S_CollateralPledge_Example.xml
(...)

Message usage: Hold Reverse Collateral
(...)
Specific message requirements
For the reversal of auto-collateralisation the SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 should have (...)

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
AnyBIC Document/SctiesSttlmTxGnrtnNtfctn/CshPties/Dbtr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	Present for the credit provider instruction (COLI) of CB collateral operations.
AnyBIC Document/SctiesSttlmTxGnrtnNtfctn/CshPties/Cdtr/Id/AnyBIC	~~AnyBICIdentifier~~AnyBICDec2014Identifier	Present for the credit consumer instruction (COLO) of CB collateral operations.
Code Document/SctiesSttlmTxGnrtnNtfctn/StsAndRsn/SttlmSts/Pdg/Rsn/Cd/Cd	~~PendingReason2Code~~PendingReason28Code	Code: 'PREA'

(...)
Message example: sese.032.001.~~09~~12_T2S_Hold-Reverse-Collateral_Example.xml
(...)
Message example: sese.032.001.~~09~~12_T2S_Hold-Reverse-CollateralPledgeSub_Example.xml
(...)

Message usage: CoSD with use of restrictions in direct debit
(...)
Specific message requirements
For CoSD purposes the SecuritiesSettlementTransactionGenerationNotificationV~~09~~12 should have (...)

MESSAGE ITEM	DATA TYPE/ CODE	BUSINESS RULES
Code Document/SctiesSttlmTxGnrtnNtfctn/StsAndRsn/SttlmSts/Pdg/Rsn/Cd/Cd	~~PendingReason2Code~~PendingReason28Code	ISO reason code for the failure.

(...)

Message example: sese.032.001.~~09~~12_CoSD_with_Restriction_References.xml
(...)

4.2.1 ISO 20022 Codes

ExposureType~~12~~15Code

CODE	NAME
CBCO	Central Bank Credit Operations

PendingReason~~2~~28Code

CODE	NAME
PATD	Partial Differ
PREL	Partially Released

FailingReason~~2~~5Code

CODE	NAME
PATD	Partial Differ
PREL	Partially Released

CRDM UDFS Chapter 3 – Catalogue of Messages

Preliminary assessment:

n/a

Detailed assessment:

EUROSYSTEM ANALYSIS – GENERAL INFORMATION

T2S Specific Components		Common Components	
LCMM			
	Instructions validation		
X	Status management		
	Instruction matching		
	Instructions maintenance		
	Penalty Mechanism		
Settlement			
X	Standardisation and preparation to settlement		
	Night-time Settlement		
	Daytime Recycling and optimisation		
	Daytime Validation, provisioning & booking		
	Auto-collateralisation		
Liquidity Management			
	Outbound Information Management		
	NCB Business Procedures		
	Liquidity Operations		
T2S Interface		**Eurosystem Single Market Infrastructure Gateway** (from R6.0 June 2022)	
	Communication		Communication
X	Outbound Processing		Outbound Processing
X	Inbound Processing		Inbound Processing
Static Data Management *(until June 2022)*		**Common Reference Data Management** *(from R6.0 June 2022)*	
	Party data management		Party data management
	Securities data management	X	Securities data management
	Cash account data management		Cash account data management
	Securities account data management		Securities account data management
	Rules and parameters data management		Rules and parameters data management
Statistics and archive		**Statistics and archive**	
	Statistical information (until June 2022)		Short term statistical information
	Legal archiving (until June 2022)		Legal archiving (from R6.0)
			Data Warehouse (from R6.0)
Information *(until June 2022 containing reference data)*		**CRDM business interface** *(from R6.0 June 2022)*	
	Report management		Report management
	Query management		Query management
			Communication
		X	Outbound Processing
		X	Inbound Processing
Operational Services			
	Data Migration (T2S DMT)		Data Migration (CRDM DMT, from R6.0)
	Scheduling (until June 2022)		Business Day Management (from R6.0)
			Business Day Management business interface (from R6.0)
	Billing (until June 2022)		Billing (from R6.0)
			Billing business interface (from R6.0)
	Operational Monitoring		Operational and Business Monitoring
	MOP Contingency Templates		

Impact on major documentation

Document	Chapter	Change
Impacted GFS chapter		
Impacted UDFS chapter	Chapter 3 3.3.2.8 ReceiptV05 (camt.025.001.05) 3.3.2.11 BankToCustomerAccountReportV08 3.3.2.12 BankToCustomerStatementV08 3.3.2.13 BankToCustomerDebitCreditNotificationV08 3.3.4.1 BusinessApplicationHeaderV01 (head.001.001.01)	Implement Changes listed in Annex
	2. Dialogue between T2S and T2S Actors 3. Catalogue of messages	The versioning of the messages has to be updated all along the document.
	Chapter 2 - Dialogue between T2S and T2S Actors	Changes outlined in the annex (tracking xlsx) to be considered in the UDFS
	Chapter 3 - Catalogue of messages	
	CRDM UDFS Chapter 3 – Catalogue of Messages	Changes outlined in the tracking xls to be implemented in UDFS.
Additional deliveries for Message Specification (UDFS, MyStandards, MOP contingency templates)	MyStandards T2S camt.025 camt.052 camt.053 camt.054 camt.064 camt.065 semt.002 semt.013 semt.014 semt.015 semt.016 semt.017 semt.018 semt.019 semt.022 sese.021 sese.022 sese.023 sese.024 sese.025 sese.027 sese.028 sese.029 sese.030 sese.031 sese.032 MyStandards CoCo: reda.045 reda.046 reda.047 reda.049 reda.050 reda.051 Messages without upgrade (BIC	Update of messages to SR 2025 (see annex) Apply changes identified in the tracking table. Update message examples on MyStandards

	pattern): camt.003 camt.004 camt.005 camt.006 camt.009 camt.010 camt.069 camt.070 admi.005	
UHB		
External training materials		
Other impacted documentation (FA Sch. 05, FA Sch. 07)		No impact identified
Impacted GDPR message/ screen fields		No impact identified

Links with other requests				
Links	Reference		Title	

OVERVIEW OF THE IMPACT OF THE REQUEST ON THE T2S SYSTEM AND ON THE PROJECT

Summary of functional, development, infrastructure and migration impacts

Update of usage guidelines, schemas, examples in MyStandards and UDFS message chapters resulting from changes introduced by the ISO Standards Release 2025. These are outlined in detail within a tracking table document. The message updates described in the annex have to be implemented within the T2S customised guidelines along with the update of the corresponding message examples.

For the change of schema in camt.025 introducing the new cross element complex rule listed in the annex, no new business rule is foreseen as it is assumed that all services communicating with T2S create response messages according to the business requirements of T2S.

Change of BIC pattern due to CR#1473 (first step of ISO CR-0751):

- camt.052, camt.053, camt.054, semt.002, semt.014, semt.017, semt.018, semt.019, semt.022, sese.020, sese.021, sese.023, sese.024, sese.025, sese.028, sese.030, sese.031, sese.032 are already in scope of the ISO MR 2025 upgrade, so the change will be implemented in the new version.
- camt.003, camt.004, camt.005, camt.006, camt.009, camt.010, camt.069, camt.070, admi.005 are not in scope of the ISO MR 2025 upgrade, so the change will be implemented in the current version (i.e. ISO MR 2024).

Note that for admi.005, the change of BIC pattern was originally done in the base message upon ISO registration, so it is not listed in the impacted messages of https://www2.swift.com/mystandards/#/cr/1473 .

Regarding the corresponding T2-0147-SYS, T2 community requested to deploy the seven RTGS core messages (pacs.002/004/008/009/010, camt.029/056) in T2 EAC and T2 UTEST in parallel to allow sufficient testing time. The remaining T2 messages will be deployed on T2 UTEST in parallel to T2S UTEST later according the regular release schedule. This late request caused an extension of the parallel started DA which in turn might require a re-DA of CR-0841.

Planning for delivery of the non-binding and binding schema files for T2S R2026.NOV, derived from previous T2S CRs on ISO MR (swaps between batches possible):

Milestones	From - To	Schema
Batch #1	22.05.2026	camt.004, 025, 053 sese.020, 023, 024, 025, 027, 028, 029, 032
Batch #2	29.05.2026	reda.045, 046, 047, 049, 050, 051 semt.013, 014, 015 sese.030, 031
Batch #3	05.06.2026	camt.003, 005, 006, 009, 010, 064, 065 semt.002
Batch #4	12.06.2026 (8 weeks before EAC)	admi.005 camt.052, 054, 069, 070 semt.016, 017, 018, 019, 022 sese.021, 022
Delivery of binding XSD schemas via MyStandards	9 business days before EAC Deployment	

A common delivery of non-binding and binding XSDs will be planned for this CR and T2S CR-0843.

Main Cost Drivers:

- Update of external and internal documentations and functional specifications, also MyStandards including external support (SWIFT): 27%
- Implementation of the updated message schemas: 37%
- Functional validation and non-regression test campaign, adaptation of testing tools: 26%

Impact on other TARGET Services and projects:

Impact on T2:
New version and alignment of messages exchanged between T2S and T2: camt.025, camt.053, head.001

Impact on ECMS:
New version and alignment of messages exchanged between T2S and ECMS: sese.020, sese.023, sese.024, sese.025, sese.027, sese.032. Detailed assessment of the **ECMS-100-SYS -ISO Unfreeze MR2025** is still pending and could impact current planning and may require reassessment of the T2S-0841-SYS.

No impact on TIPS.

Summary of project risk

No risk identified during detailed assessment.
Security analysis
No adverse effect identified during security assessment.

DG - MARKET INFRASTRUCTURE & PAYMENTS

02 May 2025

Cost assessment on Change Requests

T2S-0841-SYS – Upgrade of T2S messages to ISO MR 2025			
One-off	Assessment costs* - Preliminary - Detailed	 Not charged 10,000.00	 Euro Euro
One-off	Development costs	1,005,429.22	Euro
Annual	Operational costs - Maintenance costs - Running costs	 0.00 0.00	 Euro Euro

*The relevant assessment costs will be charged regardless of whether the CR is implemented (Cf. T2S Framework Agreement, Schedule 7, par. 5.2.3).