

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: 06/05/2025
Request title: Multiplex Editorial Change Request (for R2025.NOV)		Request ref. no: T2S 0857 SYS
Request type: Common	Classification: Maintenance	Urgency: Normal
1. Legal/business importance parameter¹: 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 R2025.NOV)

Reason for change and expected benefits/business motivation:

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

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

- 1** *EUROSYSTEM UPDATE [Internal review]: page 353 (UDFS-chapter 1.6.1.9.4 Auto-collateralisation); Rounding method on auto-collateralisation in T2S 3*
- 2** *EUROSYSTEM UPDATE [Internal review]: page 157 (UDFS-chapter 1.4.3.1 Settlement day high level schedule); The diagram 39 'High level schedule of a settlement day' should be changed..... 3*
- 3** *EUROSYSTEM UPDATE [SDD-PBR-113, PBI-235389]: page 277 (UDFS-chapter 1.6.1.5.3 Cancellation process), page 434 (UDFS-chapter 1.6.10.3 Realignment process), page 1702 (UDFS-chapter 4.1 Index of Business Rules and Error Codes), Update Excel File (Business Rule Mapping Table); Editorial update 4*
- 4** *EUROSYSTEM UPDATE [Internal review]: page 392 (DWH UHB-chapter 6.1.1 SCT01 – Finalised matched instructions), page 397 (DWH UHB-chapter 6.1.2 SCT02 – Detailed matched settlement instructions), page 403 (DWH UHB-chapter 6.1.3 SCT03 – Follow up by time slot of settlement activity), page 409 (DWH UHB-chapter 6.1.4 SCT04 – Comparison of settlement activity between two time periods), page 427-433 (DWH UHB-chapter 6.2.3 SST03 – Follow-up by time slot of securities postings), page 452 (DWH UHB-chapter 6.3.2 INX02 – Multi-criteria search of a set of settlement instructions), page 491 (DWH UHB-chapter 6.3.4 INX04 – Multi-criteria search of a set of settlement restrictions), page 511 (DWH UHB-chapter 6.3.6 INX06 – Multi-criteria search of a set of business cancellations), page 525 (DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions), page 538 (DWH UHB-chapter 6.3.9 Multi-criteria search of a set of liquidity transfers – Prompt Screen), page 568 (DWH UHB chapter 6.6.1 COL01 Follow-up by time*

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.

	slot of settled collateralisation instructions), page 568 (DWH UHB-chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions); Editorial change	7
5	EUROSYSTEM UPDATE [SDD-PBR-115, PBI-235570]: page 64 (CRDM UHB Book 2 - chapter 2.2.2.7 Security – New/Edit Screen); Prefilled fields of Security CSD Link.....	27
6	EUROSYSTEM UPDATE [INC-424177]: page 335 (CRDM UDFS - chapter 3.1.1.5.3 The message in business context), Message documentation on MyStandards; camt.009 GetLimit returns also multilateral limits when using Bilateral Limit Counterparty Identificatinon as unique search criterion.....	27
7	EUROSYSTEM UPDATE [INC-439806]: page 42 (CRDM UHB Book 1 - chapter 3.2.1); page 549 (CRDM UHB Book 1 - chapter 3.2.1 Digital Signature (NRO)); CRDM GUI allows to sign action only with the certificate used for ESMIG login, not with other certificates also linked to the GUI user.....	28
8	EUROSYSTEM UPDATE [PBI-437729]: page 51 (CRDM UHB Book 1 - chapter 2.2.1.1 Data Changes Search/List Screen); Data Changes screen not changing to details	30
9	EUROSYSTEM UPDATE [INC-440948]: page 374 ff. (UDFS-chapter 1.6.1.10.3 Realignment process), page 394 (GFS-chapter 3.5.5.3 Description of the functions of the module); Update of existing fields	30
10	EUROSYSTEM UPDATE [SDD-PBR-112, PBI-234635]: Message documentation on MyStandards; A2A cash postings query returns no results when criteria is a past date-time period.....	32
11	EUROSYSTEM UPDATE [SDD-PBR-114, PBI-235663]: page 587 (CRDM UDFS – chapter 5.1 Business Rules), page 846 (CRDM UHB Book 1- 4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Update of existing fields.....	32
12	EUROSYSTEM UPDATE [Internal review]: page 211 (CRDM UHB Book 1– chapter 2.3.2.8 Standing/Predefined Liquidity Transfer Order – Search/List Screen); Amendment of description of Order Type field	34
13	EUROSYSTEM UPDATE [SDD-PBR-148, PBI-234051: page 557ff (DWH UHB-chapter 6.5.1 CMB01 – Journaling of limit utilisations of primary CMB), page 390 (DWH UHB-chapter 6.1.1 SCT01 – Finalised matched instructions), page 393 (DWH UHB-chapter 6.1.2 SCT02 – Detailed matched settlement instructions), page 400 (DWH UHB-chapter 6.1.3 SCT03 – Follow up by time slot of settlement activity), page 406ff (DWH UHB-chapter 6.1.4 SCT04 – Comparison of settlement activity between two time periods), page 412 (DWH UHB-chapter 6.1.5 SCT05 – Follow-up by time slot of cash postings), page 562 (DWH UHB-chapter 6.6.1 COL01 – Follow-up by time slot of settled collateralisation instruction), page 567ff (DWH UHB-chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions), page 416ff (DWH UHB-chapter 6.2.1 SST01 – Finalised matched instructions), page 421ff (DWH UHB-chapter 6.2.2 SST02 – Detailed finalised matched instructions), page 427ff (DWH UHB chapter 6.2.3 SST03 – Follow-up by time slot of securities postings); Update of screenshots	34
14	EUROSYSTEM UPDATE [Internal review]: page 280 (UDFS-chapter 1.6.1.6.2 Overview); Editorial change.....	79
15	CRG request on having editorial changes stemming from T2S-ICN-0071 Change Request T2-0096-UHB “Account statement report configuration”	80
16	CRG request on having editorial changes stemming from T2S-ICN-072 Change Request T2-0117-SYS Conditional routing at account level”	81

Proposed wording for the change request:

1 EUROSYSTEM UPDATE [Internal review]: page 353 (UDFS-chapter 1.6.1.9.4 Auto-collateralisation); Rounding method on auto-collateralisation in T2S

Inclusion of a footnote in the UDFS to clarify the rounding method on auto-collateralisation
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UDFS-chapter 1.6.1.9.4 Auto-collateralisation, page 353

Once all potential collateral on flow and on stock are identified, T2S calculates the intraday credit capacity¹ by multiplying their quantity by the collateral prices received from the credit provider for the considered securities and currency.

Collateral selection

If the calculated intraday credit capacity covers the lack of cash or the insufficient headroom, T2S selects the securities to take in guarantee, among the available collateral, using the rules below:

I Collateral on flow is selected first, complemented, if necessary, by collateral on stock;

I When several securities can be selected, the collateral providing the requested intraday credit with the lowest amount is selected first.

Last, T2S ensures that the selected collateral meets all the following conditions:

New footnote: 1 The calculated amount corresponding to the intraday credit capacity is commercially rounded to the number of decimals of the currency (i.e. rounding up or rounding down based on the third fractional digit)

2 EUROSYSTEM UPDATE [Internal review]: page 157 (UDFS-chapter 1.4.3.1 Settlement day high level schedule); The diagram 39 'High level schedule of a settlement day' should be changed

AP-4242 CRG Secretariat to track implementation of editorial change in UDFS for R2025.NOV following a comment received in the context of the CR-0830 Detailed re-assessment review. The diagram 39 'High level schedule of a settlement day', part of '1.4.3.1 Settlement day high level schedule' should be changed so that the statement 'Start of real time settlement if end of last night settlement cycle before 3:00' is changed to 'Start of real time settlement'.

UDFS-chapter 1.4.3.1 Settlement day high level schedule, page 157

Update of diagram 39:

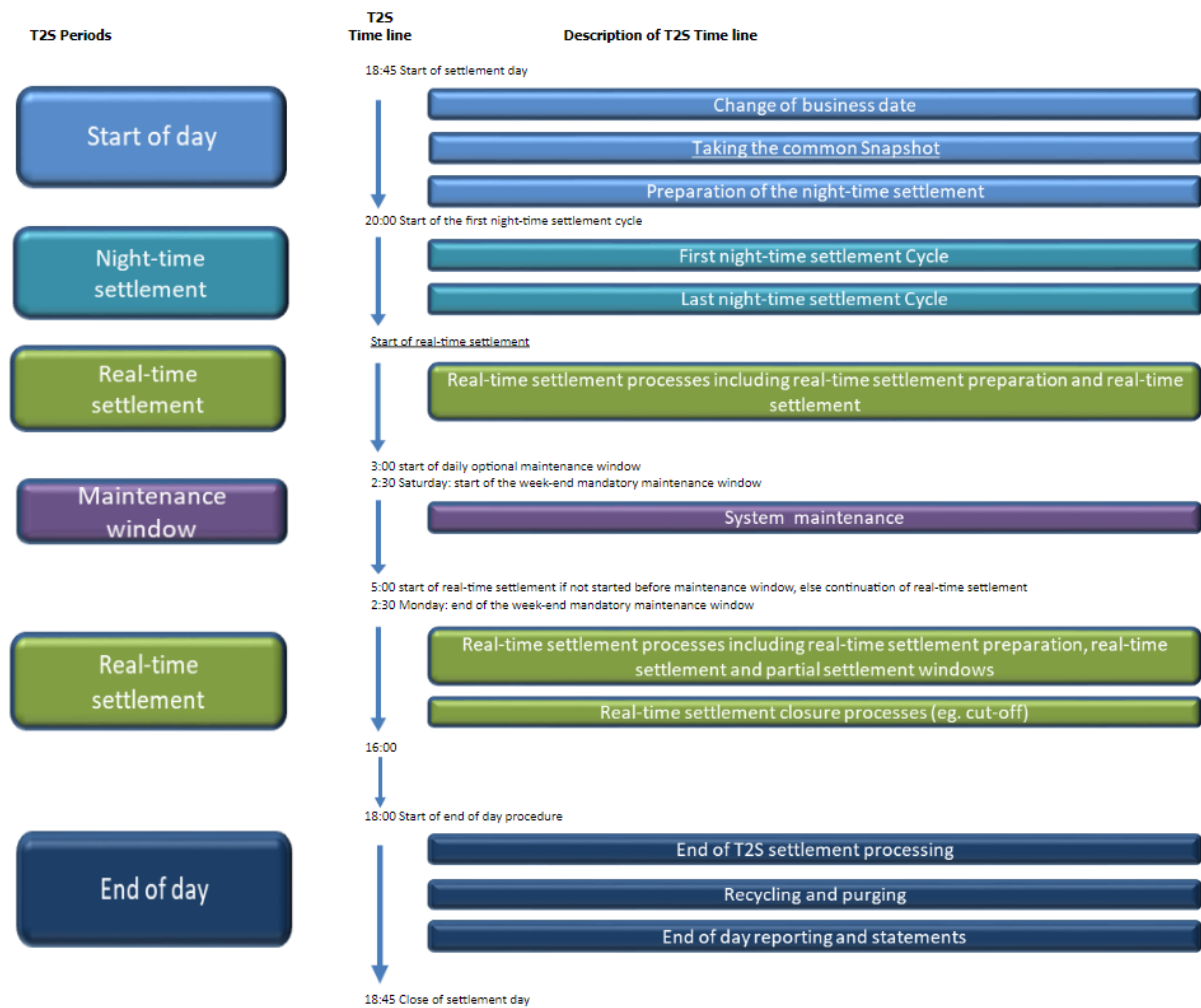


DIAGRAM 39 - HIGH LEVEL SCHEDULE OF A SETTLEMENT DAY

3 EUROSYSTEM UPDATE [SDD-PBR-113, PBI-235389]: page 277 (UDFS-chapter 1.6.1.5.3 Cancellation process), page 434 (UDFS-chapter 1.6.10.3 Realignment process), page 1702 (UDFS-

chapter 4.1 Index of Business Rules and Error Codes), Update Excel File (Business Rule Mapping Table); Editorial update

1. Business Scenario Description:

The original design of core T2S functionalities involved in the realignment chain creation did not foresee a situation where:

A transaction involving realignment instructions (cross-CSD or external-CSD scenarios) settles partially in one set of technical accounts

The realignment chain used for partial settlement becomes invalid due to any SD change affecting the involved accounts, and a new chain with different technical accounts is possible.

The change proposed is an automatic cancellation of the instructions (business and realignment) in this particular scenario of static data change during the revalidation (change rendering the old realignment chain invalid, and a new chain valid is available).

A new business rule will be implemented to handle this case "SPRC012 - A Business settlement instruction is cancelled when the realignment chain has changed after it has been already partially settled." This error code will be reported in the related sese.024 with the Pending reason code "CANS"

2. Issue Description:

The case at stake is

-Several cross-CSD transactions sent to the Start of Day (SOD) revalidation process triggered a change in the realignment chain due to a change of issuer for the traded security

-Transactions having a settlement status 'Partially Settled' when the reassessment of the realignment chain took place

In this particular case, T2S cancels the old realignment settlement transactions and regenerates new ones according to the new realignment chain. The issue is that T2S is not designed to generate new cross-CSD transactions with a business transaction having a settlement status "Partially Settled" and this may cause the blocking of the SOD revalidation process

3. Possible Workaround:

No

4. TARGET Services concerned:

T2S

5. Effects and restrictions on concerned TARGET Service:

May block the SOD revalidation process

6. Required Change:

Cancellation of the Business Instructions along with the cancellation of the realignment instructions and add a new business rule SPRC012 — "A Business settlement instruction is cancelled when the realignment chain has changed after it has been already partially settled." to be used for the cancellation of the business instructions.

UDFS-chapter 1.6.1.5.3 Cancellation process, page 278

Cancellation by the system process

T2S automatically cancels pending instructions in the system under the following conditions:

- | Settlement Instructions, Settlement Restrictions and Cancellation Instructions once they exceed their recycling period in T2S (See section [Instructions Recycling](#) [**Error! Bookmark not defined.**]).
- | Settlement Instructions when the realignment chain cannot be built (See section [Realignment](#) [**Error! Bookmark not defined.**]).
- | Instructions that do not successfully pass the revalidation process. The revalidation process is triggered at the Start of Day in T2S and by a change in the Reference Data that affects the instruction (See section [Business Validation](#) [**Error! Bookmark not defined.**]).
- | Settlement instructions that during the Start of Day revalidation process it is detected that the realignment chain used for settlement has become invalid for the current settlement day and while a new valid realignment chain can be built, the transaction is already partially settled (See section Realignment [365]).
- | Pending Cancellation Instruction in the system when one of the conditions for the denial of a Cancellation Instruction is fulfilled. (See section Send Cancellation Instruction of a Settlement Instruction or a Settlement Restriction on Securities Position and section Send Cancellation Instruction of a Settlement Restriction on cash balance.)

UDFS-chapter 1.6.1.10.3 Realignment process, page 434

- | In case the realignment chain is different from the one previously detected:
 - If a Conditional Settlement already exist on at least one of the matched business Settlement Instructions and T2S generated realignment Settlement Instructions, all of them are cancelled (See section [Conditional Settlement](#) [**Error! Bookmark not defined.**]);
 - If the Settlement Instructions (Business and Realignment) have been already partially settled, all of them are automatically cancelled for the remaining part;

UDFS-chapter 4.1 Index of Business Rules and Error Codes, page 1702

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLAY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
[...]	[...]	[...]	[...]	[...]	[...]	[...]
<u>SPRC012</u>	<u>A Business settlement instruction is cancelled when the realignment chain has changed after it has been already partially settled.</u>	<u>n/a</u>	<u>sese.024</u>	<u><Canc></u>	<u>CANS</u>	<u>A Business settlement instruction is cancelled when the realignment chain has changed after it has been already partially settled.</u>

Business Rule Mapping Table

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLAY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
[...]	[...]	[...]	[...]	[...]	[...]	[...]
<u>SPRC012</u>	<u>A Business settlement instruction is cancelled when the realignment chain has changed after it has been already partially settled.</u>	<u>n/a</u>	<u>sese.024</u>	<u><Canc></u>	<u>CANS</u>	<u>A Business settlement instruction is cancelled when the realignment chain has changed after it has been already partially settled.</u>

4 **EUROSYSTEM UPDATE** [Internal review]: page 392 (DWH UHB-chapter 6.1.1 SCT01 – Finalised matched instructions), page 397 (DWH UHB-chapter 6.1.2 SCT02 – Detailed matched settlement instructions), page 403 (DWH UHB-chapter 6.1.3 SCT03 – Follow up by time slot of settlement activity), page 409 (DWH UHB-chapter 6.1.4 SCT04 – Comparison of settlement activity between two time periods), page 427-433 (DWH UHB-chapter 6.2.3 SST03 – Follow-up by time slot of securities postings), page 452 (DWH UHB-chapter 6.3.2 INX02 – Multi-criteria search of a set of settlement instructions), page 491 (DWH UHB-chapter 6.3.4 INX04 – Multi-criteria search of a set of settlement restrictions), page 511 (DWH UHB-chapter 6.3.6 INX06 – Multi-criteria search of a set of business cancellations), page 525 (DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions), page 538 (DWH UHB-chapter 6.3.9 Multi-criteria search of a set of liquidity transfers – Prompt Screen), page 568 (DWH UHB chapter 6.6.1 COL01 Follow-up by time slot of settled collateralisation instructions), page 568 (DWH UHB-chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions); Editorial change

Editorial change

DWH UHB-chapter 6.1.1 SCT01 – Finalised matched instructions, page 392-393

Field Description

SCT01 – Finalised matched instructions – Output Screen	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: CATR (cash transfer) STND (standard)
Debit	
Volume of settlement instructions	A count of all finalised matched SIs on the debit side during the selected date range, per transaction type code and sub-category.
Matched amount	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	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	
Volume of settlement instructions	A count of all finalised matched SIs on the credit side during the selected date range, per transaction type code and sub-category.
[...]	[...]

DWH UHB-chapter 6.1.2 SCT02 – Detailed matched settlement instructions, page 397-398

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN <u>Output screen</u> – Tab 1	
T2S DCA – Detailed finalised <u>matched</u> settlement instructions - volume	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: CATR (cash transfer) STND (standard)
Debit	
Volume totally settled	A count of the number of totally settled SIs found on the debit side within the requested period, per transaction type and sub-category.
Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the debit side within the requested 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 within the requested duration, per transaction type and sub-category.
Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' on the debit side, per transaction type and sub-category.
Credit	
Volume totally settled	A count of the number of totally settled SIs found on the credit side within the requested duration, per transaction type and sub-category.

SCT02 – Detailed matched settlement instructions – OUTPUT SCREENOutput screen – Tab 2 T2S DCA – Detailed finalised matched settlement instructions - amount	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)
Debit	
Matched amount	Sum over matched settlement amounts of all finalised SIs on the debit side within the requested duration, per transaction type and sub-category.

DWH UHB-chapter 6.1.3 SCT03 – Follow up by time slot of settlement activity, page 403, 405

Field Description

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREENOutput screen – Tab 1 T2S DCA – Follow-up by time slot of settlement activity - volume	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)
Settlement status	Shows the status of the settlement instruction. Possible values are:

	- Totally settled - Partially settled / partially cancelled - Totally cancelled
Volume of instructions - debit	
Time slots (one line per time slot):	Shows the aggregated volume of the SIs (debit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	
[...]	[...]

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREENOutput screen – Tab 2 T2S DCA – Follow-up by time slot of settlement activity - amount	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: CATR (cash transfer) STND (standard)
Settlement status	Shows the status of the settlement instruction. Possible values are: Totally settled

	- Partially settled - Totally cancelled - Partially cancelled
Value of instructions - debit	
Time slots (one line per time slot):	Shows the aggregated amount of the SIs (debit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	
[...]	

DWH UHB-chapter 6.1.4 SCT04 – Comparison of settlement activity between two time periods, page 409- 410, 411

Field Description

SCT04 – Comparison of settlement activity between two time periods – Output Screen	
Period 1	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: CATR (cash transfer) 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.
[...]	[...]
Period 2	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: CATR (cash transfer) STND (standard)
Debit	
[...]	[...]

DWH UHB-chapter 6.2.3 SST03 – Follow-up by time slot of securities postings, 429

Update of figure 383:

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

Date from: * Feb 28, 2025 

Date to: * Feb 28, 2025 

Settlement type: * FAMT - Nominal
UNIT - Units

Party BIC:

Keywords: Input keywords here 
☐ Select all
 No Results

Starts with any of these keywords 

☒ Case Insensitive

Keywords: Input keywords here 
☐ Select all
 No Results

Starts with any of these keywords 

☒ Case Insensitive

Keywords: Input keywords here 
☐ Select all
 No Results

Starts with any of these keywords 

Please search and select the securities party BIC

Select all Deselect all

Please search and select the securities account number

Select all Deselect all

Please search and select the ISIN

FIGURE 1 - SST03 Prompt screen

Field Description

SST03 – Follow-up by time slot of cash postings – Output Screen	
ISIN	Shows the data of the follow-up by time slot of cash postings aggregated per ISIN
[...]	[...]
Volume	

1st NTS cycle	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
Last NTS cycle	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
RT1 before intraday DVP cut-off	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
RT2 before EOD intraday credit reimbursement	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
[...]	[...]

DWH UHB-chapter 6.3.2 INX02 – Multi-criteria search of a set of settlement instructions, page 452

Update of figure 388

INX02 – Prompt

The screenshot displays the 'INX02 – Prompt' form with the following sections:

- Securities party BIC:** Includes a 'Keywords' search box with 'Input keywords here', a 'Select all' button, and a 'No Results' message. Below it is a 'Starts with any of these keywords' dropdown menu.
- Cash party BIC:** Similar to the Securities party BIC section, with a 'Keywords' search box and a 'Starts with any of these keywords' dropdown menu.
- IBIN:** Similar to the previous sections, with a 'Keywords' search box and a 'Starts with any of these keywords' dropdown menu.
- Settlement type:** A dropdown menu with options 'FAMT - Nominal' and 'UNIT - Units'.
- Currency:** A dropdown menu with options 'DKK' and 'EUR'.
- Securities movement type code:** A dropdown menu with options 'DELI' and 'RECE'.

Each search section also features a 'Case Insensitive' checkbox (checked) and a 'Please search and select the [party] BIC' prompt. The 'Select all' and 'Deselect all' buttons are located at the bottom of each search results area.

Transaction type code:	DVP DWP FOP PFOD
Settlement transaction category:	COLA CORE LQTR REAL
Settlement transaction sub-category:	CATR COBS PLED REAL
LCMM approval status:	APPR AWAP REJT RVKD
Settlement status:	USET PSET SETT
Cancellation status:	NCAN CANC
Range criteria:	FromTo
Entry date:	Jun 23, 2025Jun 23, 2025
Intended settlement date:	Jun 23, 2025Jun 23, 2025

Figure 388 - INX02 prompt screen – Party BIVC

Update of figure 389:

INX02 – Prompt

Keywords:

Input keywords here

Select all

No Results

Starts with any of these keywords

Case Insensitive

Secureties account number:

Please search and select the securities account number

Select all Deselect all

Please add T2S DCA number to the list

T2S DCA number:

Keywords:

Input keywords here

Select all

No Results

Starts with any of these keywords

Case Insensitive

IBIN:

Settlement type:

FAMT - Nominal

UNIT - Units

Currency:

DKK

EUR

Secureties movement type code:

DELI

RECE

Transaction type code:	DVP DWP FOP PFOD	
Settlement transaction category:	COLA CORE LQTR REAL	
Settlement transaction sub-category:	CATR COBS PLED REAL	
LCMM approval status:	APPR AWAP REJT RVKD	
Settlement status:	USET PSET SETT	
Cancellation status:	NCAN CANC	
Range criteria:	From	To
Entry date:	Jun 23, 2025	Jun 23, 2025
Intended settlement date:	Jun 23, 2025	Jun 23, 2025

Figure 389 - INX02 prompt screen - Account Number

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
Displayed fields when selecting Party BIC	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Displayed fields when selecting Account number	
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
ISIN	Filter to select which ISIN value/s should be included in the output.

Settlement type	Filter to select which settlement type value/s should be included in the output. Possible values: FAMT - Nominal UNIT - Units
Settlement currency code <u>Currency</u>	The report output contains only settlement instructions with the selected settlement currency codes.

DWH UHB-chapter 6.3.4 INX04 – Multi-criteria search of a set of settlement restrictions, page 491

Update of figure 401:

 CSDYATFF801 - CSD-AT-Range8 - AB	INX04 – Multi-criteria search of a set of settlement restrictions Securities settlement restrictions - Detail report																																																																
Multi-criteria search of a set of settlement restrictions - details																																																																	
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Figure 2 - INX04 details screen—Party BIC

DWH UHB-chapter 6.3.6 INX06 – Multi-criteria search of a set of business cancellations, page 511

Update of figure 408:

 TARGET2 - SECURITIES	INX06 – Multi-criteria search of a set of business cancellations Detail report																																																														
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Figure 3 - INX06 details screen

DWH UHB-chapter 6.3.7 INX07 – Multi-criteria search of a set of amendment instructions, page 525

Update of figure 414:

 TARGET2 - SECURITIES	INX07 – Multi-criteria search of a set of amendment instructions Detail report																																																								
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Figure 414 - INX07 details screen

DWH-UHB-chapter 6.3.9 INX09 Multi-criteria search of a set of liquidity transfers – Prompt Screen, page 538

Update of figure 418:

INX09 – Prompt

Cash party BIC:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ▾

- ☒ Case Insensitive

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ▾

☒ Case Insensitive

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ▾

☒ Case Insensitive

IBLT

OTLT

INLT

Select all Deselect all

Please search and select the cash party BIC



Select all Deselect all

Please search and select the debited account number



Select all Deselect all

Please search and select the credited account number



Select all Deselect all

Debited account number:

Credited account number:

Transfer type:

Underlying transfer type:	SLTO PLTO ILTO Select all Deselect all	
Settlement transaction category:	LQTR TCAT Select all Deselect all	
Settlement transaction sub-category:	LQTR LTAC EDLT MPOR CARL ALOP Select all Deselect all	
Currency code:	DKK EUR Select all Deselect all	
Approval status:	APPR - Approved AWAP - Awaiting approval REJE - Rejected REVO - Revoked Select all Deselect all	
Settlement status:	SNXE - Not executed SUNS - Unsettled SPAS - Partially settled SSET - Settled Select all Deselect all	
Range criteria	From	To
Settlement date:	May 16, 2025	May 16, 2025
Transfer amount:		
Settled amount:		
Cancel < Back Next > Finish		

Figure 418 - INX09 prompt screen

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
Debited account number	Filter to select which T2S DCA number value/s should be included in the output.
Credited account number	Filter to select which T2S DCA number value/s should be included in the output.
Transfer type	Filter to select which transfer types should be included in the output. Possible values: - IBLT - OTLT - INLT
Underlying transfer type	Filter to select which underlying transfer types should be included in the output. Possible values: - SLTO - PLTO - ILTO
Settlement transaction category	Filter to select which settlement transaction categories should be included in the output. Possible values: - LQTR - TCAT
[...]	[...]

DWH UHB-chapter 6.6.1 COL01 Follow-up by time slot of settled collateralisation instructions, page 568

Field Description

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
Transaction category	Shows the transaction category for which the collateralisation instructions are displayed from the possible values: - COLA (Collateral) - RCOL (Reverse collateral) - CORE (Relocation)
Transaction sub-category	Shows the transaction sub-category for which the collateralisation instructions are displayed from the possible values: - REPO (Repo) - PLED (Pledge) - SPLE (Sub-pledge) For Transaction category “CORE” only the transaction sub-category “REPO” is available.
Volume	
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-off	The aggregated number of finalised settled collateralisation instructions are displayed for each of the time slots within transaction category and sub-category combination.
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	The aggregated amount of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.

- RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	
Value (Total)	Sum of 'Value' information over all time-slots within transaction sub-category.
Totals	
Total (per transaction category)	Sums of each 'Volume' and 'Value' column over all transaction sub-categories within transaction category.
Total (overall)	Sums of each 'Volume' and 'Value' column over all transaction categories.

DWH UHB-chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions, page 568

Update of figure 429:

RAL01 - Detailed realignment and other technical instructions - Prompt

Date from: * Feb 28, 2025 

Date to: * Feb 28, 2025 

Settlement type: *
FAMT - Nominal
UNIT - Units

Party BIC:

Keywords:
Input keywords here 
☐ Select all
No Results
Starts with any of these keywords ▾

→ Please search and select the securities party BIC
←
Select all Deselect all

Securities account number:

Keywords:
Input keywords here 
☐ Select all
No Results
Starts with any of these keywords ▾

→ Choices:
←
Select all Deselect all

ISIN:

Keywords:
Input keywords here 
☐ Select all
No Results
Starts with any of these keywords ▾

→ Choices:
←
Select all Deselect all

Figure 4 - RAL01 Prompt screen

5 EUROSYSTEM UPDATE [SDD-PBR-115, PBI-235570]: page 64 (CRDM UHB Book 2 - chapter 2.2.2.7 Security – New/Edit Screen); Prefilled fields of Security CSD Link

Update of field description

CRDM UHB Book 2 - chapter 2.2.2.7 Security – New/Edit Screen, page 64

Buttons

Submit	This function enables the user to create or edit a Security. After a security creation request is completed a prompt is shown with the following request: 'Do you want to configure the issuer now?' In case the user clicks on the 'Yes' button, the user will be redirected to the new CSD link screen with the following prefilled items: ■ ISIN field with Security-ISIN value; ■ Link type field is with ISSUER value; ■ Valid from with business date; ■ Issuer investor parent BIC and issuer investor BIC with user - related parent <u>and Party</u> BICs (if the creating user is a CSD user, otherwise the 'Issuer Investor' fields are empty). ■ <u>Securities Maintenance Flag</u>, marked as 'Checked' References for error messages []: [...]
Reset	This function enables the user to set all fields to default value and blanks out all optional fields.
Cancel	This function enables the user to cancel the process and return to the previous screen.

6 EUROSYSTEM UPDATE [INC-424177]: page 335 (CRDM UDFS - chapter 3.1.1.5.3 The message in business context), Message documentation on MyStandards; camt.009 GetLimit returns also multilateral limits when using Bilateral Limit Counterparty Identification as unique search criterion

Camt.009 query for a payment bank returns Multilateral limits when using Bilateral Limit Counterparty Identification as unique search criterion.
--

CRDM UDFS - chapter 3.1.1.5.3 The message in business context, page 335

Usage Case: CRDM Get Standing Order for Limit

This query type requests usage information about standing order for limit in CRDM.

Specific message requirements

The field RequestType must be filled with "LIMI" and at least one of the following search criteria must be provided.

MESSAGE ITEM	UTILISATION
Identification Document/GetLmt/MsgHdr/ReqTp/Prtry/Id	Fixed value "LIMI"
BICFI Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/SchCrit/BilLmtCtrPtyId/FinInstnId/BICFI	Cash Account BIC, to be used for BIL ^{new footnote} .
Code Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/SchCrit/CurLmtTp/Cd	Limit type Possible values: - BILI - MULT
Identification Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/SchCrit/AcctId/Othr/Id	Cash account identification.
LimitCurrency Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/SchCrit/LmtCcy	Limit currency
LimitAmount Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/SchCrit/LmtAmt	Limit amount
FromDate Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/Sch/Crit/LmtVldAsOfDt/FrDt	Valid as of date

New footnote: This search criterion is not applicable for Multilateral Limits (MULTI) limits. So, if used as unique search criterion, all Multilateral Limits within the datascope of the requestor are retrieved, without any filtering based on BIC.

Message documentation on MyStandards

camt.009.001.07 Usage Guideline	For XPath /Document/GetLmt/LmtQryDef/LmtCrit/NewCrit/SchCrit/BilLmtCtrPtyId/FinInstnId/BICFI CRDM Notes • CRDM-Use: To be used for T2S Types (UCDT, ACOL, EXGT), for TIPS limit type (INBI) and for RTGS limit Type (BILI). <i>This block identifies the credit consumer. Content may be - Payment Bank BIC - limit set by NCB is returned. - Client BIC - limits set for client identified by the BIC are returned.</i> <u>This search criterion is not applicable for Multilateral Limits (MULTI) limits. So, if used as unique search criterion, all Multilateral Limits within the datascope of the requestor are retrieved, without any filtering based on BIC..</u> • CRDM-BusinessRules: IIMP114 • CRDM-Mapping: Party Mnemonic: Party Code
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7 EUROSYSTEM UPDATE [INC-439806]: page 42 (CRDM UHB Book 1 - chapter 3.2.1); page 549 (CRDM UHB Book 1 - chapter 3.2.1 Digital Signature (NRO)); CRDM GUI allows to sign action

only with the certificate used for ESMIG login, not with other certificates also linked to the GUI user

CRDM GUI allows to sign action only with the certificate used for ESMIG login, not with other certificates also linked to the GUI user.

CRDM UHB Book 1 - chapter 1.2.3, page 42

Digital Signature e NRO

In order to ensure non-repudiation of origin (NRO) for critical transactions, the system foresees the use of a digital signature for specified screens: the user must enter a PIN code for signature purposes whenever a specific action is initiated. The certificate used for digital signature must be ~~linked the certificate used for log into to the logical "user" logged in~~ CRDM. With the entry of the PIN, CRDM attaches a digital signature to the instruction entered by the actor.

Please sign the request with your key

```
<Action>Update User</Action>
<User>T2S OPERATOR USER 1</User>
<Party>TCSOTCS00XX</Party>
<Time>2021-09-24 06:25</Time>
<SessionID>eyJhbGciOiJIUzI1NiJ9</SessionID>

<name>Test NRO CSLD 2</name>
```

Select certificate: u2a-nro13

OK Refresh

Illustration 5: Digital Signature

[...]

CRDM UHB Book 1 - chapter 3.2.1 Digital Signature (NRO), page 549

Business Scenario

The actor that is performing a business scenario linked to the screens and the buttons listed above must consider these steps as part of the specific business scenario.

1. Select the needed item or input the desired values, then click on the action button (Submit, Delete, Restore, Grant, Revoke).
 2. ~~User selects the signing certificate to sign from the drop down list. If the digital identity is not linked to the logged user then the "OK" button is not enabled, and the following error is displayed: "The selected certificate is not linked to the logged user". If the digital identity is linked to the logged user then the "OK" button is enabled.~~
 2. Once clicked the "OK" button, user is requested to insert the PIN associated with the digital identity, insert the PIN and click the OK button.
 3. Press the "Verify NRO" button. If the certificate used for login does not match the certificate used for signing, an error is displayed.
- ⇒ The action initiated by the actor is concluded and the request is digitally signed.

8 EUROSYSYSTEM UPDATE [PBI-437729]: page 51 (CRDM UHB Book 1 - chapter 2.2.1.1 Data Changes Search/List Screen); Data Changes screen not changing to details

Data Changes screen not changing to details.
--

CRDM UHB Book 1 - chapter 2.2.1.1 Data Changes Search/List Screen, page 51

Buttons

Search	This function enables the user to start a search according to the entered criteria. The results are displayed in a list on the same screen. If the search retrieves only one record, the details screen is displayed directly.
Reset	This function enables the user to set default search criteria and blanks out all optional criteria.
Details	This function enables the user to display the details of the selected data change.

9 EUROSYSYSTEM UPDATE [INC-440948]: page 374 ff. (UDFS-chapter 1.6.1.10.3 Realignment process), page 394 (GFS-chapter 3.5.5.3 Description of the functions of the module); Update of existing fields

Update of fields

UDFS-chapter 1.6.1.10.3 Realignment, page 374 ff.

In both cases, the CSD where the omnibus account is opened is defined as the technical issuer of the investor CSD for the given securities. For a given ISIN, an investor CSD can define several such investor-type CSD links, meaning that it can define several technical issuer CSDs for a given ISIN. However, one of those links and only one should be given the preference for settlement under simple configurations (all CSDs in T2S, no multi-issuance), this is the “default” link. Under more complex configurations (external CSD configuration, multi-issuance), the preference should go first to one of the other “alternative” links, more specifically the one pointing to the counterpart CSD, in case it is set up in the reference data. If T2S cannot find an alternative link to the counterparty CSD or if such an alternative link is found, but unusable due to a missing static data (i.e. invalid or incomplete configuration of CSD Account Links), T2S reverts back to ~~Otherwise, the valid~~ default links should be used also under those complex configurations.

Only one link, whether default or alternative, can be set up towards a given technical issuer CSD for a given investor CSD and a given ISIN at the same point in time.

The issuer-type CSD link cannot be an alternative link, it has always to be defined as a “default” link. Only investor-type links can be flagged “alternative”. Those links cannot be defined for an investor CSD outside T2S and they cannot point to a technical issuer CSD outside T2S.

[...]

Accounts setup under complex configuration (External CSD)

In this scenario, starting the realignment chain analysis from the Receiving Investor CSD (CSD B) would consider the “default” Security CSD Links 4 and 5 to reach the Issuer CSD II.

Performing the same analysis from the Delivering Investor CSD (CSD A) would allow considering the “default” Security CSD Link 1 and then the “alternative” Security CSD Link 6 that should be preferred to reach the Investor CSD B (Counterpart of CSD A in the business instructions).

If the technical accounts configuration is invalid or incomplete in CRDM and prevents T2S to use the realignment chain based on the alternative links, T2S could revert to the chain using the default links.

GFS-chapter 3.5.5.3 Description of the functions of the module, page 394

1 – Realignment Chain Analyser.

Building the two realignment chains from both investors CSDs to the issuer CSDs of the security

The function first identifies the T2S party delivering the securities and the Investor CSD to which it belongs, and looks within the reference data for its Technical Issuer CSD for the specific security. The analysis is performed iteratively (based on “default” security CSD links) up to identify all the Investor CSDs involved in the realignment chain. The process stops when:

- The CSD is the Issuer CSD;
- The Technical Issuer CSD is not participating to T2S (External CSD).

The function next performs the same analysis on the T2S party receiving the securities. In the case where the issuer reached from the delivering investor CSD is not the same as the one reached from the receiving investor CSD (multi-issuance scenario) or if the delivering chain and/or the receiving chain reaches a CSD outside T2S (External CSD scenario), the analysis has to be resumed to check whether T2S General Functional Specifications Functional Description Settlement All rights reserved. Page 396 any alternative link pointing to the counterpart investor CSD exists. If such an “alternative” link is identified, the preference should go first to the chain using the “alternative” link, more specifically the one pointing to the counterpart CSD. If T2S cannot find an alternative link to the counterparty CSD or if such an alternative link is found, but unusable due to a missing static data (i.e. invalid or incomplete configuration of CSD Account Links), T2S reverts back to the default chain. ~~Otherwise, the valid chains built using the default links should be considered.~~

([...])

10 EUROSYSTEM UPDATE [SDD-PBR-112, PBI-234635]: Message documentation on MyStandards; A2A cash postings query returns no results when criteria is a past date-time period

1. Business Scenario Description: The camt.005 CASP Query is executed for a past Business Date. The Search criteria ".../NtryDt/DtTmSch" is used to query a specific point in time in the past Business Date.
2. Issue Description: When using ".../NtryDt/DtTmSch" for a past business date, it is not working because the query is automatically taking the current business date when ".../NtryDt/DtSch" is not filled. However, both Search criteria cannot be filled at the same time, which makes it impossible to search for a specific time period on a past date.
3. Possible Workaround: You can query past dates with the camt.005, without using a specific time period
4. TARGET Services concerned: T2S
5. Effects and restrictions on concerned TARGET Service: (For T2S core modules: effects and restrictions on T2S) Effects only on T2S. Specific Time spans for a past date can't be queried with the camt.005
6. Required Change: Change Software to allow searching a specific point in time in the past Business Dates with the ".../NtryDt/DtTmSch" search criteria.

Message documentation on MyStandards

camt.005.001.08_T2S Usage Guideline	For XPath /Document/GetTx/TxQryDef/TxCrit/NewCrit/SchCrit/AcctNtrySch/NtryDt: Add T2S-use: <i>"If not specified the default value is the current settlement date. only Cash Posting Query (CASP)"</i> For XPath /Document/GetTx/TxQryDef/TxCrit/NewCrit/SchCrit/AcctNtrySch/NtryDt/DtSch/FrDt: Delete T2S Use: T2S-use: If specified, the query retrieves all postings starting from that point in time. If not specified the default value is the current settlement date only Cash Posting Query (CASP)
--	--

11 EUROSYSTEM UPDATE [SDD-PBR-114, PBI-235663]: page 587 (CRDM UDFS – chapter 5.1 Business Rules), page 846 (CRDM UHB Book 1- 4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen); Update of existing fields

Update of existing fields.

CRDM-UDFS – chapter 5.1 Business Rules, page 587

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2S	TIPS	RTGS	CLM	ECONS2
DCC4210	When performing a Liquidity Transfer Order Create request, Event	camt.024	camt.025	REJT	OCS2 cannot <u>only</u> be linked to a <u>DKK</u> or	Yes	No	No	No	No

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2S	TIPS	RTGS	CLM	ECONS2
	Type Code 'OCS2' (second optional cash sweep) can only be linked to Cash Accounts in EUR or DKK.				non- EUR account					
DCU4210	When performing a Liquidity Transfer Order Update request, Event Type Code 'OCS2' (second optional cash sweep) can only be linked to Cash Accounts in EUR or DKK.	camt.024	camt.025	REJT	OCS2 cannot <u>only</u> be linked to a <u>DKK</u> or non- EUR account	Yes	No	No	No	No

CRDM-UHB – chapter 4.3.2.103 Standing/Predefined Liquidity Transfer Order – New/Edit Screen, page 84

Reference for error message	Field or Button	Error Text	Description
DCC4210	I Event Type field I Submit button	OCS2 cannot <u>only</u> be linked to a <u>DKK</u> or non- EUR account	When performing a Liquidity Transfer Order Create request, Event Type Code 'OCS2' (second optional cash sweep) can only be linked to Cash Accounts in EUR or <u>DKK</u> .
DCU4210	I Event Type field I Submit button	OCS2 cannot <u>only</u> be linked to a <u>DKK</u> or non- EUR account	When performing a Liquidity Transfer Order Update request, Event Type Code 'OCS2' (second optional cash sweep) can only be linked to Cash Accounts in EUR or <u>DKK</u> .

12 EUROSYSTEM UPDATE [Internal review]: page 211 (CRDM UHB Book 1– chapter 2.3.2.8 Standing/Predefined Liquidity Transfer Order – Search/List Screen); Amendment of description of Order Type field

Amendment of description of Order Type field.

CRDM-UHB Book 1 – chapter 2.3.2.8 Standing/Predefined Liquidity Transfer Order, page 211

Standing/Predefined Liquidity Transfer Order – List	
[...]	
Order Type	Shows the classification for the Liquidity Transfer Order, from the possible values: ☐ Predefined ☐ Standing Order
[...]	

13 EUROSYSTEM UPDATE [SDD-PBR-148, PBI-234051: page 557ff (DWH UHB-chapter 6.5.1 CMB01 – Journaling of limit utilisations of primary CMB), page 390 (DWH UHB-chapter 6.1.1 SCT01 – Finalised matched instructions), page 393 (DWH UHB-chapter 6.1.2 SCT02 – Detailed matched settlement instructions), page 400 (DWH UHB-chapter 6.1.3 SCT03 – Follow up by time slot of settlement activity), page 406ff (DWH UHB-chapter 6.1.4 SCT04 – Comparison of settlement activity between two time periods), page 412 (DWH UHB-chapter 6.1.5 SCT05 – Follow-up by time slot of cash postings), page 562 (DWH UHB-chapter 6.6.1 COL01 – Follow-up by time slot of settled collateralisation instruction), page 567ff (DWH UHB-chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions), page 416ff (DWH UHB-chapter 6.2.1 SST01 – Finalised matched instructions), page 421ff (DWH UHB-chapter 6.2.2 SST02 – Detailed finalised matched instructions), page 427ff (DWH UHB chapter 6.2.3 SST03 – Follow-up by time slot of securities postings); Update of screenshots

Update of screenshots

DWH-UHB – chapter 6.5.1 CMB01 – Journaling of limit utilisations of primary CMB, page 557 ff

Update of figure 425:

CMB01 – Journaling of limit utilisations of primary CMB - Prompt

Date from:

Date to:

Currency:

Party BIC:

Keywords:

☐ Select all

No Results

Starts with any of these keywords

☒ Case Insensitive

Please search and select the party BIC

Select all Deselect all

T2S DCA number:

Keywords:

☐ Select all

No Results

Starts with any of these keywords

☒ Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Figure 425 - CMB01 prompt screen

Field Description

CMB01 – Journaling of limit utilisations of primary CMB – Prompt Screen	
Date From <u>from</u>	You can select the date by clicking on the calendar. This field is mandatory.
Date To <u>to</u>	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.

Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
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.

Update of figure 426:

		CMB01 – Journaling of limit utilisations of primary CMB				2025-06-04 12:44:54 IAC - Internal User Acceptance Test
NCBKATFF801 - NCB-AT-Range8-AB						
Filters: Date from : 2025-01-01 to: 2025-06-03 Currency : EUR						
CMB technical identifier	Autocollateralisation limit utilisation: Credit		Autocollateralisation limit utilisation: Debit		Total	
	Volume of utilisations	Value used of utilisation	Volume of utilisations	Value used of utilisation	Volume of utilisations	Value used of utilisation
400048883	69	-148,980.00	69	148,980.00	138	0.00
Total	69	-148,980.00	69	148,980.00	138	0.00

Figure 426 - CMB01 output screen

DWH-UHB – chapter 6.1.1 SCT01 – Finalised matched instructions, page 390 ff

Update of figure 366:

SCT01 – Finalised matched instructions - Pro

Date from: * Jun 5, 2025 

Date to: * Jun 5, 2025 

Currency: * Please select a currency 

Keywords:
Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case Insensitive

Keywords:
Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case Insensitive

Please search and select the party BIC

Select all Deselect all

Please search and select the T2S DCA number

Select all Deselect all

Party BIC:

T2S DCA number:

Figure 366 - SCT01 prompt screen**Field Description**

SCT01 – Finalised matched instructions – Prompt Screen	
Date From <u>from</u>	You can select the date by clicking on the calendar. This field is mandatory.
Date To <u>to</u>	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	<u>You can use this drop-down field to select one or several T2S DCA numbers. Only T2S DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected. If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency. One or more account numbers from the list can be selected. If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</u> <u>This field is optional.</u>

Update of figure 367:



TARGET 2 - SECURITIES

SCT01 – Finalised matched instructions

NCBKATFP001 - NCB-AT-RangeB-AB

Filters

Date from : 2025-02-01 to 2025-06-05

Currency : EUR

Transaction type code	Transaction sub-category	Debit			Credit			Total		
		Volume of settlement instructions	Matched amount	Settled amount	Volume of settlement instructions	Matched amount	Settled amount	Volume of settlement instructions	Matched amount	Settled amount
DVP	CATR	0	0.00	0.00	0	0.00	0.00			
	STND	250	91,996.40	91,991.00	196	91,893.85	91,893.85	446	183,890.25	183,884.85
DWP	CATR	0	0.00	0.00	0	0.00	0.00			
	STND	42	1,357.35	1,357.35	42	1,357.35	1,357.35	84	2,714.70	2,714.70
PFOD	CATR	84	5,858.77	5,858.77	84	5,858.77	5,858.77	168	11,717.54	11,717.54
	STND	0	0.00	0.00	0	0.00	0.00			
Total		376	99,212.52	99,207.12	322	99,109.97	99,109.97	698	198,322.49	198,317.09

Figure 367 - SCT01 output screen

Field Description

SCT01 – Finalised matched instructions – Output Screen	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)
Debit	
Volume of settlement instructions	A count of all finalised matched SIs on the debit side during the selected date range, per transaction type code and sub-category.
Matched amount	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	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	
Volume of settlement instructions	A count of all finalised matched SIs on the credit side during the selected date range, per transaction type code and sub-category.
Matched amount	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	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)	
Volume of settlement instructions	Sum of 'Volume of settlement instructions' over debit and credit.
Matched amount	Sum of 'Matched amount' over debit and credit.
Settled amount	Sum of 'Settled amount' over debit and credit.
Total	
Total	Sum for each column, summed over all transaction types / sub-category combinations.

DWH-UHB – chapter 6.1.2 SCT02 – Detailed matched settlement instructions, page 393 ff

Update of figure 368:

SCT02 – Detailed matched settlement instructions - Prompt

Date from: * Jan 2, 2024 

Date to: * Jun 1, 2025 

Currency: * Please select a currency 

Keywords:
 
☐ Select all
 No Results
 Starts with any of these keywords 

Party BIC:
 Please search and select the party BIC

 Select all Deselect all

Keywords:
 
☐ Select all
 No Results
 Starts with any of these keywords 

T2S DCA number:
 Please search and select the T2S DCA number

 Select all Deselect all

Select element to export as XML, CSV or Excel Data: Please select 

Figure 368 - SCT02 Prompt

Field Description

SCT02 – Detailed matched settlement instructions – Prompt screen	
Date From <u>from</u>	You can select the date by clicking on the calendar. This field is mandatory.
Date To <u>to</u>	You can select the end date of the period, for which the report should contain the data by clicking on the calendar.

	For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
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.
<u>Select element to export as XML, CSV or Excel Data</u>	<u>You can choose the elements you want to download as either XML, CSV or Excel Data. For this report, you can choose between the following tabs:</u> <u>T2S DCA - Detailed matched settlement instructions – volume</u> <u>T2S DCA - Detailed matched settlement instructions – amount</u> <u>This field is optional.</u>

Update of figure 369:

T2S DCA - Detailed matched settlement instructions - volume

t2s

TARGET - SECURITIES

NCBKATFF801 - NCB-AT-Range8-AB

Filters: Date from : 2025-01-01 to: 2025-06-03
Currency : EUR

T2S DCA - Detailed matched settlement instructions - amount

SCT02 – Detailed matched settlement instructions

2025-06-04 12:57:57
IAC - Internal User Acceptance Test

		Debit				Credit				Total			
Transaction type code	Transaction sub-category	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total
DVP	CATR	0	0	0	0	0	0	0	0	0	0	0	0
	STND	241	41	46	328	212	0	38	250	453	41	84	578
DWP	CATR	0	0	0	0	0	0	0	0	0	0	0	0
	STND	51	0	4	55	51	0	4	55	102	0	8	110
PFOD	CATR	88	0	15	103	88	0	15	103	176	0	30	206
	STND	0	0	0	0	0	0	0	0	0	0	0	0
Total		380	41	65	486	351	0	57	408	731	41	122	894

Figure 369 - SCT02 output screen, tab 1

Update of figure 370:

T2S DCA - Detailed matched settlement instructions - volume T2S DCA - Detailed matched settlement instructions - amount

t2s TARGET2 - SECURITIES **SCT02 – Detailed matched settlement instructions** 2025-06-04 12:57:57
IAC - Internal User Acceptance Test

NCBKATFF801 - NCB-AT-Range8-AB

Filters: Date from : 2025-01-01 to: 2025-06-03
Currency : EUR

Transaction type code	Transaction sub-category	Debit						Credit						Total	
		Matched amount	Amount totally settled	Amount partially settled	Amount partially cancelled	Amount totally cancelled	Amount total	Matched amount	Amount totally settled	Amount partially settled	Amount partially cancelled	Amount totally cancelled	Amount total	Matched amount	Settled amount (totally + partially)
DVP	CATR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
	STND	122,642.53	122,316.41	59.35	68.36	198.12	122,642.24	122,507.98	122,333.49	0.00	0.00	174.49	122,507.98	245,150.51	244,709.25
DWP	CATR	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
	STND	1,777.51	1,648.23	0.00	0.00	129.28	1,777.51	1,777.51	1,648.23	0.00	0.00	129.28	1,777.51	3,555.02	3,296.46
PFOD	CATR	7,225.04	6,195.49	0.00	0.00	1,029.55	7,225.04	7,225.04	6,195.49	0.00	0.00	1,029.55	7,225.04	14,450.08	12,390.98
	STND	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
Total		131,645.08	130,160.13	59.35	68.36	1,356.95	131,644.79	131,510.53	130,177.21	0.00	0.00	1,333.32	131,510.53	263,155.61	260,396.69

Figure 370 - SCT02 output screen, tab 2

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1	
T2S DCA – Detailed finalised settlement instructions – volume	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - I DVP (delivery versus payment) - I DWP (delivery with payment) - I PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - I CATR (cash transfer) - I STND (standard)
Debit	
Volume totally settled	A count of the number of totally settled Sis found on the debit side within the requested period, per transaction type and sub-category.
Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled Sis found on the debit side within the requested 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 within the requested duration, per transaction type and sub-category.
Total Volume total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' on the debit side, per transaction type and sub-category.
Credit	
Volume totally settled	A count of the number of totally settled SIs found on the credit side within the requested duration, per transaction type and sub-category.

Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the credit side within the requested duration, per transaction type and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the credit side within the requested duration, per transaction type and sub-category.
Total <u>Volume total</u>	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' on the credit side, per transaction type and sub-category.
Total (per transaction type code/settlement transaction sub-category)	
Volume totally settled	Sum of 'Volume totally settled' over debit and credit.
Volume partially settled / partially cancelled	Sum of 'Volume partially settled / partially cancelled' over debit and credit.
Volume totally cancelled	Sum of 'Volume totally cancelled' over debit and credit.
Total <u>Volume total</u>	Sum of 'Total' <u>'Volume total'</u> over debit and credit
Total	
Total	Sum for each column, summed over all transaction types / sub-category combinations.

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions - amount	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)
Debit	
Matched amount	Sum over matched settlement amounts of all finalised SIs on the debit side within the requested duration, per transaction type and sub-category.

Amount 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 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 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 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.
<u>Amount total</u>	<u>Sum of 'Matched amount', 'Amount totally settled', 'Amount partially settled', 'Amount partially cancelled' and 'Amount totally cancelled' on the debit side, per transaction type and sub-category.</u>
Credit	
Matched amount	Sum over matched settlement amounts of all finalised SIs on the credit side within the requested duration, per transaction type and sub-category.
Amount 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 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 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 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.

<u>Amount total</u>	<u>Sum of 'Matched amount', 'Amount totally settled', 'Amount partially settled', 'Amount partially cancelled' and 'Amount totally cancelled' on the credit side, per transaction type and sub-category.</u>
Total (per transaction type code/settlement transaction sub-category)	
Matched amount	Sum of 'Matched amount' over debit and credit.
Settled amount (totally + partially)	Sum of 'Amount totally settled' plus 'Amount partially settled' over debit and credit.
Total	
Total	Sum for each column, summed over all transaction types / sub-category combinations.

DWH-UHB – chapter 6.1.3 SCT03 – Follow up by time slot of settlement activity, page 400 ff

Update of figure 371:

SCT03 – Follow-up by time slot of settlement activity - Prompt

Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Currency: * Please select a currency 

Party BIC:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case Insensitive

T2S DCA number:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case Insensitive

Please search and select the party BIC

Select all Deselect all

Please search and select the T2S DCA number

Select all Deselect all

Select element to export as XML, CSV or Excel Data: Please select 

Figure 6 - SCT03 Prompt

Field Description

SCT03 – Follow-up by time slot of settlement activity – Prompt screen	
Date From <u>from</u>	You can select the date by clicking on the calendar. This field is mandatory.
Date To <u>to</u>	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
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.
Select element to export as XML, CSV or Excel Data	You can choose the elements you want to download as either XML, CSV or Excel Data. For this report, you can choose between the following tabs: T2S DCA – Follow-up by time slot of settlement activity – volume T2S DCA – Follow-up by time slot of settlement activity – amount This field is optional.

Update of figure 372:

T2S DCA - Follow-up by time slot of settlement activity - volume T2S DCA - Follow-up by time slot of settlement activity - amount

SCT03 – Follow-up by time slot of settlement activity

2025-06-04 13:09:04
IAC - Internal User Acceptance Test

NCBKATFF801 - NCB-AT-Range8-AB
Filter: Date from: 2025-01-01 to: 2025-06-03
Currency: EUR

Transaction type code	Transaction sub-category	Settlement status	Volume of instructions - Debit						Volume of instructions - Credit					
			1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off
DVP	REPO	Totally settled	5	8	59	0	102	0	5	8	59	0	102	0
		Partially settled / partially cancelled	0	0	0	0	0	0	0	0	0	0	0	0
		Totally cancelled	0	0	0	0	0	0	0	0	0	0	0	0
	STND	Totally settled	17	41	183	0	0	0	13	30	169	0	0	0
		Partially settled / partially cancelled	0	5	36	0	0	0	0	0	0	0	0	0
		Totally cancelled	0	1	9	1	5	20	0	1	5	1	4	17
DWP	STND	Totally settled	2	8	41	0	0	0	2	8	41	0	0	0
		Partially settled / partially cancelled	0	0	0	0	0	0	0	0	0	0	0	0
		Totally cancelled	0	0	1	0	0	1	0	0	1	0	0	1
		Totally settled	9	17	62	0	0	0	9	17	62	0	0	0
PFOD	CATR	Partially settled / partially cancelled	0	0	0	0	0	0	0	0	0	0	0	0
		Totally cancelled	2	0	7	0	1	3	2	0	7	0	1	3
		Total	35	80	388	1	108	24	31	64	344	1	107	21

Figure 372 - SCT03 output screen, tab 1

Update of figure 373:

T2S DCA - Follow-up by time slot of settlement activity - volume

T2S DCA - Follow-up by time slot of settlement activity - amount

tcs

TARGET-SECURITIES

NCBKATFFB01 - NCB-AT-Range8-AB

Filter: Date from: 2025-01-01 to: 2025-06-03
Currency: EUR

SCT03 – Follow-up by time slot of settlement activity

2025-06-04
13:09:04
IAC - Internal User Acceptance Test

Transaction type code	Transaction sub-category	Settlement status	Amount of instructions - Debit						Amount of instructions - Credit					
			1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off
DVP	REPO	Totally settled	8,890.00	18,400.00	125,890.00	0.00	223,380.00	0.00	8,890.00	18,400.00	125,890.00	0.00	223,380.00	0.00
		Partially settled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Partially cancelled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Totally cancelled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
	STND	Totally settled	9,382.42	18,785.43	94,148.56	0.00	0.00	0.00	9,381.22	18,779.50	94,172.77	0.00	0.00	0.00
		Partially settled	0.00	7.86	51.49	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Partially cancelled	0.00	0.00	31.29	0.00	7.44	11.85	0.00	0.00	0.00	0.00	0.00	0.00
		Totally cancelled	0.00	1.23	32.29	1.23	8.92	75.91	0.00	1.23	18.29	1.23	4.92	72.28
DWP	STND	Totally settled	64.64	258.56	1,325.03	0.00	0.00	0.00	64.64	258.56	1,325.03	0.00	0.00	0.00
		Partially settled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Partially cancelled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Totally cancelled	0.00	0.00	32.32	0.00	0.00	32.32	0.00	0.00	32.32	0.00	0.00	32.32
PFOD	CATR	Totally settled	616.26	1,204.06	4,375.17	0.00	0.00	0.00	616.26	1,204.06	4,375.17	0.00	0.00	0.00
		Partially settled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Partially cancelled	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
		Totally cancelled	124.03	0.00	517.84	0.00	87.05	219.83	124.03	0.00	517.84	0.00	87.05	219.83
Total			19,077.35	38,657.14	226,203.99	1.23	223,483.41	339.91	19,076.15	38,643.35	226,131.42	1.23	223,471.97	324.43

Figure 73 - SCT03 output screen, tab 2

Field Description

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 1	
T2S DCA – Follow-up by time slot of settlement activity - volume	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)
Settlement status	Shows the status of the settlement instruction. Possible values are: - Totally settled - Partially settled / partially cancelled - Totally cancelled
Volume of instructions - debit	
Time slots (one line per time slot): 1st NTS cycle - Last NTS cycle	Shows the aggregated volume of the SIs (debit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.

- RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	
Volume of instructions - credit	
Time slots (one line 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-off	Shows the aggregated volume of the SIs (credit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 2 T2S DCA – Follow-up by time slot of settlement activity - amount	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)

Settlement status	Shows the status of the settlement instruction. Possible values are: - Totally settled - Partially settled - Totally cancelled - Partially cancelled
Value <u>Amount</u> of instructions - debit	
Time slots (one line 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-off	Shows the aggregated amount of the SIs (debit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
Value <u>Amount</u> of instructions - credit	

Time slots (one line per time slot):	Shows the aggregated amount of the SIs (credit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

DWH-UHB – chapter 6.1.4 SCT04 – Comparison of settlement activity between two time periods, page 406 ff

Update of figure 374:

SCT04 – Comparison of settlement activity between two time periods - Prompt

Period 1 - Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Period 2 - Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Currency: * Please select a currency 

Party BIC:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case Insensitive

Please search and select the securities party BIC

Select all Deselect all

T2S DCA number:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Figure 8 - SCT04 Prompt

Update of figure 375:

Field Description

SCT05 – Follow-up by time slot of cash postings – Prompt Screen	
Date From <u>from</u>	You can select the date by clicking on the calendar. This field is mandatory.
Date To <u>to</u>	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
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.

Update of figure 377:

SCT05 – Follow-up by time slot of cash postings														2025-06-04 13:26:09 IAC - Internal User Acceptance Test
NCEKATFFB01 - NCB-AT-Ranges-AB														
Filters: Date from: 2025-01-01 to: 2025-06-03														
Currency: EUR														
Balance type	Origin	Debit/Credit	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off
Blocking	Liquidity transfers	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement instructions	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement restrictions	Debit	0	0	0	1	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	1	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	1	1	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Debit	0	0	0	0	1	0	0	0.00	0.00	0.00	0.00	0.00	0.00
CoSD Blocking	Credit	0	0	1	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	1	1	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Liquidity transfers	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement instructions	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement restrictions	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
Deliverable	Total	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Debit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Credit	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Total	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Liquidity transfers	Debit	32	38	182	4	89	0	5,881.79	14,939.28	37,568.78	141.31	62,115.69	0.00
	Credit	31	32	173	4	57	5	5,881.83	14,937.17	37,559.19	141.31	62,093.54	2,036.09	0.00
	Total	63	68	355	8	137	5	11,663.62	29,876.45	75,125.80	282.62	115,807.23	2,036.09	0.00
	Settlement instructions	Debit	39	97	465	0	102	0	18,953.32	38,660.47	225,596.05	0.00	223,380.00	0.00
	Credit	35	78	411	0	102	0	18,952.12	38,642.12	225,562.97	0.00	223,380.00	0.00	0.00
	Total	74	175	876	0	204	0	37,905.44	77,302.59	451,159.02	0.00	446,760.00	0.00	0.00
Deliverable	Settlement restrictions	Debit	0	0	4	0	0	0	0.00	0.00	433.00	0.00	0.00	0.00
	Credit	0	0	0	4	0	0	0	0.00	0.00	0.00	433.00	0.00	0.00
	Total	0	0	4	4	0	0	0	0.00	0.00	433.00	433.00	0.00	0.00
	Debit	71	133	601	4	182	0	24,755.11	53,599.75	263,595.75	141.31	285,495.69	0.00	0.00
	Credit	66	110	594	8	159	5	24,753.95	53,579.29	263,122.87	574.31	277,871.54	2,036.09	0.00
	Total	137	243	1,195	12	341	5	49,509.06	107,179.04	526,718.62	715.62	563,367.23	2,036.09	0.00

Reservation	Liquidity transfers	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement instructions	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement restrictions	Debit	0	0	0	3	0	0	0.00	0.00	0.00	346.00	0.00	0.00
		Credit	0	0	3	0	0	0	0.00	0.00	346.00	0.00	0.00	0.00
		Total	0	0	3	3	0	0	0.00	0.00	346.00	0.00	0.00	0.00
	Debit	Debit	0	0	0	3	0	0	0.00	0.00	0.00	346.00	0.00	0.00
		Credit	0	0	3	0	0	0	0.00	0.00	346.00	0.00	0.00	0.00
		Total	0	0	3	3	0	0	0.00	0.00	346.00	0.00	0.00	0.00
Earmarking	Liquidity transfers	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement instructions	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Settlement restrictions	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
	Debit	Debit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
Total	Debit		71	133	661	8	182	0	24,755.11	53,599.75	263,595.75	574.31	285,495.89	0.00
	Credit		66	110	588	8	159	5	24,753.95	53,579.29	263,555.07	574.31	277,871.54	2,036.09
	Total		137	243	1,239	16	341	5	49,509.06	107,179.04	527,150.82	1,148.62	563,367.23	2,036.09

Figure 377 - SCT05 output screen

DWH-UHB – chapter 6.6.1 COL01 - Follow-up by time slot of settled collateralisation instruction, page 562 ff

Update of figure 427:

COL01 – Follow-up by time slot of settled collateralisation instructions - Prompt

Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Currency: * Please select a currency 

Party BIC:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case insensitive

Please search and select the securities party BIC

Select all Deselect all

Securities account number:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case insensitive

Please search and select the securities account number

Select all Deselect all

ISIN:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case insensitive

Please search and select the ISIN

Select all Deselect all

Figure 9 - COL01 prompt screen

Update of figure 428:



TARGET

SECURITIES

CSDVATFFB01 - CSD-AT-Range8 - AB

Filters

Date from

2025-02-01 to 2025-06-05

Currency

EUR

COL01 – Follow-up by time slot of settled collateralisation instructions

2025-06-05

14:23:26

IAC - Internal User Acceptance Test

		Volume								Amount							
Transaction category	Transaction sub-category	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	Total	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	Total		
COLA	PLED	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00	0.00		
	REPO	8	18	84	0	0	0	110	19,200.00	43,200.00	177,780.00	0.00	0.00	0.00	240,180.00		
	SPLE	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00			
	Total COLA	8	18	84	0	0	0	110	19,200.00	43,200.00	177,780.00	0.00	0.00	0.00	240,180.00		
CORE	REPO	0	0	0	0	90	0	90	0.00	0.00	0.00	0.00	200,000.00	0.00	200,000.00		
	Total CORE	0	0	0	0	90	0	90	0.00	0.00	0.00	0.00	200,000.00	0.00	200,000.00		
	PLED	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00			
	Total CORE	0	0	0	0	90	0	90	0.00	0.00	0.00	0.00	200,000.00	0.00	200,000.00		
RCOL	REPO	0	0	18	0	52	0	110	0.00	0.00	35,200.00	0.00	204,580.00	0.00	240,180.00		
	SPLE	0	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00			
	Total RCOL	0	0	18	0	52	0	110	0.00	0.00	35,200.00	0.00	204,580.00	0.00	240,180.00		
	Total RCOL	0	0	18	0	52	0	110	0.00	0.00	35,200.00	0.00	204,580.00	0.00	240,180.00		
Total		8	18	102	0	182	0	310	19,200.00	43,200.00	212,980.00	0.00	404,580.00	0.00	680,360.00		

Figure 428 - COL01 output screen

Field Description

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
Transaction category	Shows the transaction category for which the collateralisation instructions are displayed from the possible values: - COLA (Collateral) - RCOL(Reverse collateral) - CORE (Relocation)
Transaction sub-category	Shows the transaction sub-category for which the collateralisation instructions are displayed from the possible values: - REPO (Repo) - PLED (Pledge) - SPLE (Sub-pledge) For Transaction category “CORE” only the transaction sub-category “REPO” is available.
Volume	
Time slots (one column per time slot):	The aggregated number of finalised settled collateralisation instructions are displayed for each of the time slots within transaction category and sub-category combination. 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off
Volume (Total)	Sum of ‘Volume’ information over all time-slots within transaction sub-category.
Value Amount	

Time slots (one column per time slot):	The aggregated amount of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.
1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off	
Value Amount (Total)	Sum of 'Value' 'Amount' information over all time-slots within transaction sub-category.
Totals	
Total (per transaction category)	Sums of each 'Volume' and 'Value' 'Amount' column over all transaction sub-categories within transaction category.
Total (overall)	Sums of each 'Volume' and 'Value' 'Amount' column over all transaction categories.

DWH-UHB – chapter 6.7.1 RAL01 – Detailed realignment and other technical instructions, page 567 ff

Update of figure 429:

RAL01 – Detailed realignment and other technical instructions - Prompt

Date from: * Jun 5, 2025 

Date to: * Jun 5, 2025 

Settlement type: * FAMT - Nominal
UNIT - Units

Party BIC: Keywords: Input keywords here 
Select all
No Results
Starts with any of these keywords ▼

Securities account number: ☒ Case Insensitive
Keywords: Input keywords here 
Select all
No Results
Starts with any of these keywords ▼

ISIN: ☒ Case Insensitive
Keywords: Input keywords here 
Select all
No Results
Starts with any of these keywords ▼

Select element to export as XML, CSV or Excel Data: Please select ▼

Figure 429 - RAL01 Prompt screen

Field Description

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

	- FAMT - Nominal - UNIT - Units This field is mandatory.
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.
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.
Select element to export as XML, CSV or Excel Data	You can choose the elements you want to download as either XML, CSV or Excel Data. For this report, you can choose between the following tabs: - Detailed realignment and other technical instructions – volume - Detailed realignment and other technical instructions - quantity This field is optional.

Update of figure 430:

Detailed realignment and other technical instructions - volume

Detailed realignment and other technical instructions - quantity

t2s

TARGET2 - SECURITIES

CSD/AT/FPB01 - CSD/AT/Rangel - AB

Date from2025-03-01 to 2025-06-05

Settlement type: UNIT

ISIN: ATCBAT000018

RAL01 – Detailed realignment and other technical instructions

2025-06-0512:13:02

IAC - Internal User Acceptance Test

			DELI				RECE				Total			
Transaction type code	Transaction category	Transaction sub-category	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Volume total
FCP	REAL	REAL	66	0	0	66	66	0	0	66	67	132	0	133
	Total		66	0	0	66	66	0	1	67	132	0	1	133

ISIN: ATCBAT000075

			DELI				RECE				Total			
Transaction type code	Transaction category	Transaction sub-category	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Volume total
FCP	REAL	REAL	15	27	6	48	44	0	0	44	59	27	6	92
	Total		15	27	6	48	44	0	0	44	59	27	6	92

Figure 430 - RAL01 output screen, tab 1 - volume

Update of figure 431:

<

Figure 431 - RAL01 output screen, tab 2 – quantity

Field Description

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 1 - volume	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
Transaction category	Shows the category of the settlement transaction from the possible values: - REAL (realignment) - COTF (conditional technical FOP)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: - REAL (realignment) - PLED (pledge) - REPO (repurchase order) - COBS (CoSD blocking position setup) - STND (standard)
DELI	
Volume totally settled	A count of the number of totally settled SIs with security movement type DELI, per transaction type / transaction category and sub-category.
Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type DELI, per transaction type / transaction category and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type DELI, per transaction type / transaction category and sub-category.
Volume total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and

	'Volume totally cancelled' with security movement type DELI, per transaction type / transaction category and sub-category.
RECE	
Volume totally settled	A count of the number of totally settled SIs with security movement type RECE, per transaction type / transaction category 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 / transaction category and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type RECE, per transaction type / transaction category and sub-category.
Volume total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' with security movement type RECE, per transaction type / transaction category and sub-category.
Total	
Volume totally settled	Sum of 'Volume totally settled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
Volume partially settled / partially cancelled	Sum of 'Volume partially settled / partially cancelled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
Volume totally cancelled	Sum of 'Volume totally cancelled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
Volume Total	Sum of the 'Total' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 2 - quantity	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
Transaction category	Shows the category of the settlement transaction from the possible values: - REAL (realignment) - COTF (conditional technical FOP)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values:

	- REAL (realignment) - PLED (pledge) - REPO (repurchase order) - COBS (CoSD blocking position setup) - STND (standard)
DELI	
Instructed quantity	Sum of instructed settlement quantity of all totally and partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
Quantity totally settled	Sum of settled settlement quantity of all totally settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
Quantity partially settled	Sum of settled settlement quantity of all partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
Quantity partially cancelled	Sum of unsettled amount of all partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
Quantity totally cancelled	Sum of unsettled amount of all totally cancelled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
Quantity total	Sum of 'Quantity totally settled', 'Quantity partially settled / partially cancelled' and 'Quantity totally cancelled' with security movement type DELI, per transaction type / transaction category and sub-category.
RECE	
Instructed quantity	Sum of instructed settlement quantity of all totally and partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
Quantity totally settled	Sum of settled settlement quantity of all totally settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
Quantity partially settled	Sum of settled settlement quantity of all partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
Quantity partially cancelled	Sum of unsettled amount of all partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
Quantity totally cancelled	Sum of unsettled amount of all totally cancelled SIs with securities movement type

	RECE, per transaction type / transaction category and sub-category.
Quantity total	Sum of 'Quantity totally settled', 'Quantity partially settled / partially cancelled' and 'Quantity totally cancelled' with security movement type RECE, per transaction type / transaction category and sub-category.
Total	
Instructed quantity	Sum of 'Original quantity' for 'DELI' and 'RECE' per transaction type / transaction category and sub-category.
Quantity settled (totally + partially)	Sum of 'Quantity totally settled' plus 'Quantity Partially <u>partially</u> settled" for 'DELI' and 'RECE' per transaction type / transaction category and sub-category.

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

Update of figure 378:

SST01 – Finalised matched instructions - Prompt

Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Currency: * Please select a currency 

Settlement type: * FAMIT - Nominal
UNIT - Units

Party BIC:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case insensitive

Please search and select the party BIC

Select all Deselect all

Securities account number:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case insensitive

Please search and select the securities account number

Select all Deselect all

ISIN:

Keywords: Input keywords here 

☐ Select all

No Results

Starts with any of these keywords 

☒ Case insensitive

Please search and select the ISIN

Select all Deselect all

Figure 10 - SST01 prompt screen

Field Description

SST01 – Finalised matched instructions – Prompt Screen	
Date from	You can select the date by clicking on the calendar. This field is mandatory.
Date to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the SIs are settled. You can use this drop-down field to select the currency. This field is mandatory.
Settlement type	Shows the settlement type Possible values: - FAMT – Nominal - UNIT - Units This field is mandatory
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.
Securities movement type	This selection specifies if the movement on a securities account results from a delivery or a receive instruction. Possible values: - DELI - RECE This field is optional.

Update of figure 379:

Figure 379 - SST01 output screen

Update of figure 380:

SST02 – Detailed finalised matched instructions - Prompt

Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Settlement type: * FAMT - Nominal
UNIT - Units

Party BIC:

Keywords: Input keywords here 
☐ Select all
 No Results
 Starts with any of these keywords ▾

Please search and select the party BIC

☐ Select all ☐ Deselect all

Securities account number:

Keywords: Input keywords here 
☐ Select all
 No Results
 Starts with any of these keywords ▾

Please search and select the securities account number

☐ Select all ☐ Deselect all

ISIN:

Keywords: Input keywords here 
☐ Select all
 No Results
 Starts with any of these keywords ▾

Please search and select the ISIN

☐ Select all ☐ Deselect all

Select element to export as XML, CSV or Excel Data:

Figure 380 - SST02 Prompt

Field Description

SST02 – Detailed finalised matched instructions – Prompt screen	
Date from	You can select the date by clicking on the calendar. This field is mandatory.
Date to	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected.

	This field is mandatory.
Settlement type	Shows the settlement type. Possible values: - FAMT - Nominal - UNIT - Units This field is mandatory
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.

Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.
Securities movement type	This selection specifies if the movement on a securities account results from a delivery or a receive instruction. Possible values: ☐ DELI ☐ RECE This field is optional.
Select element to export as XML, CSV or Excel Data	You can choose the elements you want to download as either XML, CSV or Excel Data. For this report, you can choose between the following tabs: ☐ Securities account – Detailed finalised matched instructions – volume ☐ Securities account – Detailed finalised matched instructions – quantity This field is optional.

Update of figure 381:

Securities account - Detailed finalised matched instructions - volume

Securities account - Detailed finalised matched instructions - quantity

t2s

UNIT - SSCB0105

CREDIT - CREDIT RANGE: -10

Date from: 2024-01-01 to: 2024-05-01

Filter: Settlement type: UNIT - Units

SST02 – Detailed finalised matched instructions

2025-05-04 10:34:08

JAC - Internal User Acceptance Test

ISIN: ATCBAT000018

		DELI				RECE				Total			
Transaction type code	Transaction sub-category	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total
DVP	STND	521	0	0	521	522	0	0	522	1,042	0	0	1,042
DWP	STND	135	0	0	135	5	0	0	5	270	0	0	270
FOF	REAL	252	0	2	254	262	0	0	262	804	0	7	811
FOF	STND	999	0	236	1,235	998	1,637	0	2,635	1,220	0	816	2,435
PFOD	CATR	207	0	263	267	207	0	263	470	534	0	534	534
Total		2,474	0	348	2,822	2,474	0	348	2,822	4,948	0	696	5,644

ISIN: ATCBAT000025

		DELI				RECE				Total			
Transaction type code	Transaction sub-category	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total
FOF	STND	141	1	0	141	141	0	0	141	352	2	1	355
Total		141	1	0	141	141	1	0	142	352	2	1	355

ISIN: ATCBAT000075

		DELI				RECE				Total			
Transaction type code	Transaction sub-category	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total
DVP	STND	0	0	0	0	0	0	0	0	42	0	0	42
FOF	REAL	51	118	0	169	169	0	0	169	220	116	0	337
FOF	STND	186	0	0	186	0	0	0	0	189	0	0	189
Total		237	118	0	355	169	0	0	169	435	116	0	551

ISIN: ATCBAT000124

		DELI				RECE				Total			
Transaction type code	Transaction sub-category	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Volume total
DVP	REPO	241	0	0	241	241	0	0	241	482	0	0	482
Total		241	0	0	241	241	0	0	241	482	0	0	482

Figure 381 - SST02 output screen, tab 1

Update of figure 382:

Securities account - Detailed finalised matched instructions - volume

Securities account - Detailed finalised matched instructions - quantity

T2S

TARGET: CSDVATFF001 - CSD-AT-Range8 - AB

Filter:

Date from: 2024-01-01 to: 2024-06-03

Settlement type: UNIT - Units

SST02 - Detailed finalised matched instructions

2025-06-04
10:34:30
IAC - Internal User Acceptance Test

ISIN: ATCBAT000018															
		DELI						RECE						Total	
Transaction type code	Transaction sub-category	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity settled (totally + partially)
DVP	STND	6,847	6,831	0	0	318	6,847	6,811	6,549	0	0	262	6,811	13,658	1,843
DWP	STND	1,210	1,210	0	0	54	1,210	1,210	1,210	0	0	54	1,210	2,540	270
FOP	REAL	4,970	4,954	0	0	28	4,970	4,790	4,790	0	0	180	4,790	9,850	584
	STND	40,013	31,783	0	0	8,230	40,013	40,130	31,909	0	0	8,230	40,130	80,192	1,937
PFOD	CATR	0	0	0	0	0	0	0	0	0	0	0	0	0	534
Total		53,100	44,464	0	0	8,636	53,100	53,100	44,464	0	0	8,636	53,100	106,200	4,348

ISIN: ATCBAT000026															
		DELI						RECE						Total	
Transaction type code	Transaction sub-category	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity settled (totally + partially)
FOP	STND	5,162	3,600	462	880	225	5,167	5,162	3,600	462	880	225	5,167	10,324	284
Total		5,162	3,600	462	880	225	5,167	5,162	3,600	462	880	225	5,167	10,324	284

ISIN: ATCBAT000075															
		DELI						RECE						Total	
Transaction type code	Transaction sub-category	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity settled (totally + partially)
DVP	STND	0	0	0	0	0	0	4,329	411	1,224	2,700	0	4,329	4,329	150
FOP	REAL	5,003	453	1,257	2,700	595	5,005	1,750	1,750	0	0	0	1,750	6,753	330
	STND	1,750	1,750	0	0	0	1,750	0	0	0	0	0	0	1,750	150
Total		6,753	2,203	1,257	2,700	595	6,755	6,579	2,161	1,224	2,700	0	6,880	13,332	664

ISIN: ATCBAT000124															
		DELI						RECE						Total	
Transaction type code	Transaction sub-category	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Quantity total	Instructed quantity	Quantity settled (totally + partially)
DVP	REPO	5,666	5,666	0	0	0	5,666	5,666	5,666	0	0	0	5,666	11,332	482
Total		5,666	5,666	0	0	0	5,666	5,666	5,666	0	0	0	5,666	11,332	482

Figure 382 - SST02 output screen, tab 2

Field Description

SST02 – Detailed <u>finalised</u> matched settlement instructions – OUTPUT SCREEN – Tab 1	
Securities account – Detailed finalised <u>matched</u> instructions - volume	
ISIN	Shows the data of the detailed matched settlement instructions aggregated per ISIN
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
Volume totally settled	A count of the number of totally settled SIs with security movement type DELI, 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, per transaction type and sub-category.
Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type DELI, per transaction type and sub-category.
Volume total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' in the 'DELI' sub-table, per transaction type and sub-category.
RECE	

Volume 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, 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, per transaction type and sub-category.
Volume total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' in the 'DELI' sub-table, per transaction type and sub-category.
Total (across all movement types selected in the filter)	
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 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 RECE, per transaction type and sub-category.
Volume total	Sum of 'Total' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Total	
Volume total Total	Sum for each column, summed over all transaction type / sub-category combinations.

Field Description

SST02 – Detailed finalised matched settlement instructions – OUTPUT SCREEN – Tab 2	
Securities account – Detailed finalised <u>matched</u> instructions - quantity	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - I DVP (delivery versus payment) - I DWP (delivery with payment) - I FOP (free of payment) - I PFOD (payment free of delivery)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: I ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
Instructed quantity	Sum of instructed settlement quantities of all finalised SIs with securities movement type DELI, per transaction type and sub-category.

Quantity totally settled	Sum of settled settlement quantities of all totally settled SIs with securities movement type DELI, per transaction type and sub-category.
Quantity partially settled	Sum of settled settlement quantities of all partially settled SIs with securities movement type DELI, per transaction type and sub-category.
Quantity partially cancelled	Sum of unsettled settlement quantities of all partially cancelled SIs with securities movement type DELI, per transaction type and sub-category.
Quantity totally cancelled	Sum of unsettled settlement quantities of all totally cancelled SIs with securities movement type DELI, per transaction type and sub-category.
<u>Quantity total</u>	<u>Sum of 'Quantity totally settled', 'Quantity partially settled', 'Quantity partially cancelled' and 'Quantity totally cancelled' in the 'DELI' sub-table, per transaction type and sub-category.</u>
RECE	
Instructed quantity	Sum of instructed settlement quantities of all finalised SIs with securities movement type RECE, per transaction type and sub-category.
Quantity totally settled	Sum of settled settlement quantities of all totally settled SIs with securities movement type RECE, per transaction type and sub-category.
Quantity partially settled	Sum of settled settlement quantities of all partially settled SIs with securities movement type RECE, per transaction type and sub-category.
Quantity partially cancelled	Sum of unsettled settlement quantities of all partially cancelled SIs with securities movement type RECE, per transaction type and sub-category.
Quantity totally cancelled	Sum of unsettled settlement quantities of all totally cancelled SIs with securities movement type RECE, per transaction type and sub-category.
<u>Quantity total</u>	<u>Sum of 'Quantity totally settled', 'Quantity partially settled', 'Quantity partially cancelled' and 'Quantity totally cancelled' in the 'RECE' sub-table, per transaction type and sub-category.</u>

Total (across all movement types selected in the filter)	
Instructed quantity	The sum of 'Instructed quantity' over 'DELI' and 'RECE', per transaction type and sub-category.
Quantity settled (totally + partially)	The sum of 'Quantity totally settled' and 'Quantity partially settled' over 'DELI' and 'RECE', per transaction type and sub-category.
<u>Total</u>	<u>Total final: Sum for each column, summed over all transaction type / sub-category combinations.</u>

DWH-UHB – chapter 6.2.3 SST03 – Follow-up by time slot of securities postings, page 427 ff

Update of figure 383:

SST03 – Follow-up by time slot of securities postings - Prompt

Date from: * Jun 4, 2025 

Date to: * Jun 4, 2025 

Settlement type: * FAMT - Nominal
UNIT - Units

Party BIC:

Keywords: Input keywords here 
☐ Select all
 No Results
 Starts with any of these keywords ▾

Please search and select the party BIC

☒ Case Insensitive Select all Deselect all

Keywords: Input keywords here 
☐ Select all
 No Results
 Starts with any of these keywords ▾

Please search and select the securities account number

☒ Case Insensitive Select all Deselect all

Keywords: Input keywords here 
☐ Select all
 No Results
 Starts with any of these keywords ▾

Please search and select the ISIN

☒ Case Insensitive Select all Deselect all

Figure 383 - SST03 Prompt screen

Field Description

SST03 – Follow-up by time slot of securities postings – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.

Update of figure 384:

Figure 384 - SST03 output screen

Field Description

SST03 – Follow-up by time slot of cash securities postings – Output Screen	
ISIN	Shows the data of the follow-up by time slot of cash postings aggregated per ISIN
Balance type	Shows the balance type for which the securities postings are displayed from the possible values: - Earmarking for auto-collateralisation - Blocking - CoSD blocking - Deliverable - Reservation - Earmarking
Origin	Shows the posting origin for which the securities postings are displayed from the possible values: - Settlement instructions - Settlement restrictions - Total for all types
Debit/ Credit	The aggregation within origin of the securities postings on the debited/ credited side
Volume	
1st NTS cycle	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
Last NTS cycle	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
RT1 before intraday DVP cut off	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
RT2 before EOD intraday credit reimbursement	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
RT3 before EOD intraday FOP cut-off	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
RT4 after intraday FOP cut-off	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
Total (final)	The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, over all balance types.
<u>Quantity</u>	

<u>1st NTS cycle</u>	<u>The aggregation within debit/credit/total of all securities postings found for each designated time-slot.</u>
<u>Last NTS cycle</u>	<u>The aggregation within debit/credit/total of all securities postings found for each designated time-slot.</u>
<u>RT1 before intraday DVP cut-off</u>	<u>The aggregation within debit/credit/total of all securities postings found for each designated time-slot.</u>
<u>RT2 before EOD intraday credit reimbursement</u>	<u>The aggregation within debit/credit/total of all securities postings found for each designated time-slot.</u>
<u>RT3 before EOD intraday FOP cut-off</u>	<u>The aggregation within debit/credit/total of all securities postings found for each designated time-slot.</u>
<u>RT4 after intraday FOP cut-off</u>	<u>The aggregation within debit/credit/total of all securities postings found for each designated time-slot.</u>
<u>Total</u>	
<u>Total (per balance type):</u> - <u>Total deliverable</u> - <u>Total earmarking</u> - <u>Total earmarking for auto collateralisation</u> - <u>Total reservation</u> - <u>Total blocking</u> - <u>Total COSD blocking</u>	<u>The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, over all origins within balance type. (sum of credits minus sum of debits).</u>
<u>Total debit</u>	<u>Shows the aggregated quantities of the securities postings for each designated time slot for debit.</u>
<u>Total credit</u>	<u>Shows the aggregated quantities of the securities postings for each designated time slot for credit.</u>
<u>Total</u>	<u>Shows overall totals per ISIN per column (sum of credits <i>minus</i> sum of debits)</u>

14 EUROSYSTEM UPDATE [Internal review]: page 280 (UDFS-chapter 1.6.1.6.2 Overview); Editorial change

CR-812 'Party hold' as a new category of restriction type case one rules' introduces the following footnote in section 1.6.1.6.2: Party Hold indicator can be i) instructed by the T2S actor ii) put automatically by T2S upon the fulfilment of a restriction type case 1 or, iii) put automatically by T2S if it has not been set and the "Hold Release Default" value of the Securities Account included in the instruction is set to "Yes".

Instead of 'Yes', it is clearer to state "if [...] the "Hold Release Default" value of the Securities Account included in the instruction is set to "Hold".

UDFS-chapter 1.6.1.6.2 Overview, page 280

In addition to the indicators that can be filled by the T2S Actors, there are two hold indicators that T2S puts automatically:

- CSD Validation Hold;
- Party Hold ^{xxx};
- CoSD Hold

Foot note XXX to be amended:

Party Hold indicator can be i) instructed by the T2S actor ii) put automatically by T2S upon the fulfilment of a restriction type case 1 or, iii) put automatically by T2S if it has not been set and the "Hold Release Default" value of the Securities Account included in the instruction is set to "~~Yes~~Hold".

15 CRG request on having editorial changes stemming from T2S-ICN-0071 Change Request T2-0096-UHB “Account statement report configuration”

Change Request T2-0096-UHB ‘Account statement report configuration’ introduces modifications to Report Configuration reference data object in CRDM. Currently it is allowed to configure a report configuration referencing either a party or a cash account; with the latest option is currently possible to select only RTGS Dedicated Cash Accounts or Main Cash Accounts, that are account types belonging respectively to RTGS and CLM Service. The modifications introduced by this change request will allow to select all CLM/RTGS account types in Report Configuration Cash Account field. As consequence, a participant will be able to configure a Statement of account for all the single accounts in CLM/RTGS, irrespectively of the account type. The accounts can be selected in case the requestor party is the account owner, co-manager or relevant Central Bank. The additional account types are RTGS Sub-Account, RTGS Central Bank Account, RTGS Dedicated Transit Account, Ancillary System Guarantee Funds Account, Ancillary System Technical Account, Overnight Deposit Account, CLM Central Bank Account, Central Bank ECB Account, ECB Mirror Account, CLM Dedicated Transit Account for T2S, CLM Dedicated Transit Account for TIPS, CLM Dedicated Transit Account for RTGS, CLM Technical Account for ECONSII. In order to cope with these modifications, business rules DRDV009 and DRCV007 will be updated accordingly.

AS currently happens, it will be possible to use the cash account field in report configuration only for T2 RTGS/T2 CLM reports and for existing and active CLM/RTGS accounts in CRDM. T2S reports and T2S cash accounts are not impacted by this change request.

T2S users are invited to take note and approve the update of the CRDM business rules insisting on common objects and functionalities that are also relevant for T2S usage.

CRDM UHB Book 1:

4.3.2.76 Report Configuration – Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DRDV009	- Status field - Restore button	Invalid Cash Account	When performing a Report Configuration restore request, if the Cash Account is specified it must exist and be <u>an</u> active <u>CLM/RTGS account</u> in CRDM, it must have account type equal to MCA or RTGS DCA.

4.3.2.77 Report Configuration – Details Screen

Reference for error message	Field or Button	Error Text	Description
DRDV009	- Status field - Restore button	Invalid Cash Account	When performing a Report Configuration restore request, if the Cash Account is specified it must exist and be <u>an</u> active <u>CLM/RTGS account</u> in CRDM, it must have account type equal to MCA or RTGS DCA.

CRDM Book 1 - chapter 4.3.2.78 Report Configuration – New/Edit Screen, page 800

Reference for error message	Field or Button	Error Text	Description
DRCV007	■ Cash Account field ■ Submit button	Invalid Cash Account	When performing a Report Configuration creation request, the Cash Account can only be specified for T2_RTGS and T2_CLM reports. The specified Cash Account must exist and be an active CLM/RTGS account in CRDM linked to the requestor Party as Account Owner, responsible Central Bank or Co-Manager.

No URD change.

16 CRG request on having editorial changes stemming from T2S-ICN-072 Change Request T2-0117-SYS Conditional routing at account level”

Clarification Note Change Request T2-0117-SYS “Conditional routing at account level”

Change Request T2-0117-SYS ‘Conditional routing at account level’ introduces modifications to Routing data object in CRDM. Currently it is possible to configure conditional routing for different receiving technical address and specific message type, including camt.053 (Statement of account) for CLM and RTGS accounts. This change request will introduce the additional field cash account in order to select a CLM/RTGS account for which the participant wants to received individual statement of account. There is no limitation on the account type that can be selected, at condition that the requestor party is the account owner, co-manager or relevant Central Bank. The selectable account types are RTGS Sub-Account, RTGS Central Bank Account, RTGS Dedicated Transit Account, Ancillary System Guarantee Funds Account, Ancillary System Technical Account, Overnight Deposit Account, CLM Central Bank Account, Central Bank ECB Account, ECB Mirror Account, CLM Dedicated Transit Account for T2S, CLM Dedicated Transit Account for TIPS, CLM Dedicated Transit Account for RTGS, CLM Technical Account for ECONSII. In order to cope with these modifications, the business rules of the following CRDM objects are updated or introduced:

- Cash account:
 - DCD1030 will be updated not allowing to delete an account if there is an active routing referencing it. However the closure of the account will be still possible.
- Routing:
 - DRCW017 will be introduced in order to select a cash account of T2 RTGS/CLM service under the scope of the requestor and only when the selected message type is camt.053.
 - DRDW017: will be introduced in order to forbid to restore a deleted routing referencing a not existing or deleted cash account in CRDM.

T2S routing configurations are not impacted by this change request since it is not possible to select T2S cash accounts.

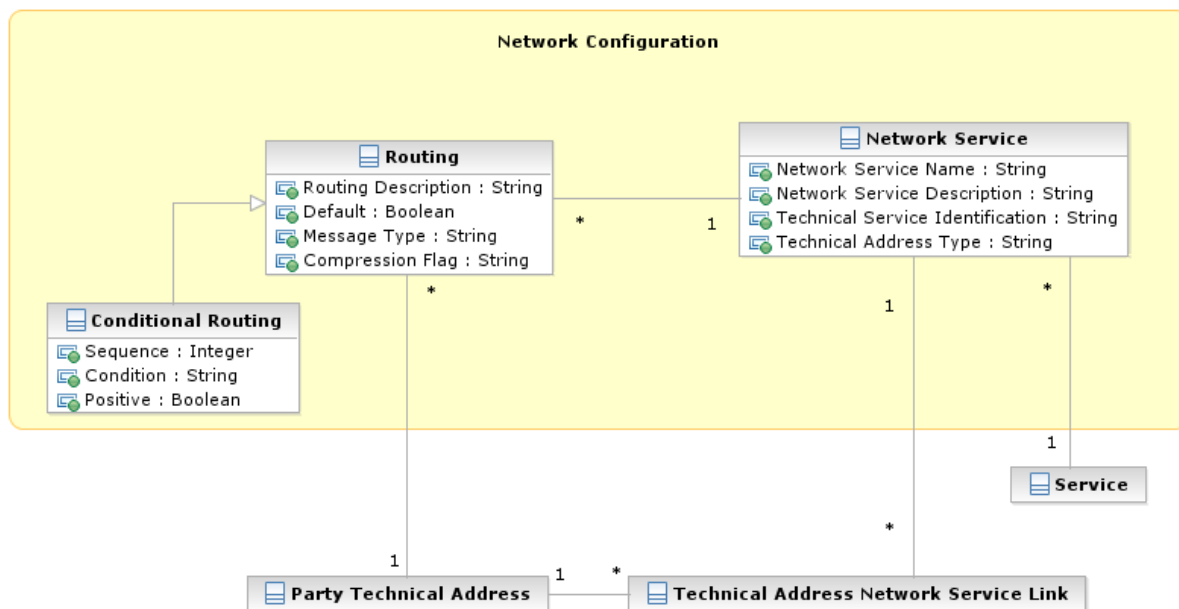
T2S users are invited to take note and approve the update/introduction of the CRDM business rules insisting on common objects and functionalities that are also relevant for T2S usage.

Proposed wording for the Change request:

CRDM UDFS:

1.3.8 Network configuration

The following diagram shows the conceptual data model for Network Configuration.



Network Configuration allows parties to configure routing information that the various *Services* use to deliver outgoing messages to them.

[...]

3. Conditional Routing

This entity is a specialisation of the *Routing* entity and defines configuration of routing conditions (i.e. non-default routing configurations).

Routing conditions are available for T2S only.

ATTRIBUTE	DESCRIPTION
Sequence	It specifies the order in which the routing conditions for the same party are processed.
Condition	It specifies the set of conditions applicable for a specific routing configuration. The exhaustive list of possible criteria for the specification of these criteria is as follows: - Size boundaries - Currency - Message type
Positive	This Boolean attribute specifies whether the set of conditions represent a positive or negative list. A positive setting would specify the combinations of size boundaries, currencies and message types that routes to a specific technical address using a specific network service. A negative setting would specify the combinations of size boundaries, currencies and message types that is not routed to the same technical address, via said network service.
Cash Account	It specifies the active and valid RTGS and CLM account in the scope of the requestor (including co-managed Main Cash Accounts) for which the routing configuration of a camt.053 applies.

5.1 Business Rules

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2S	TIPS	RTGS	CLM	ECONS2
DCD1030	A Cash Account cannot be deleted if there still are valid instances of the following entities linked to it: Liquidity Transfer Order, Liquidity Transfer Order Link Set, Credit Memorandum Balance, Authorised Account User, Data Aggregation, Limit, Standing Order for Reservation, Routing , Direct Debit Mandate, or if it is	acmt.019	acmt.011	REJT	The deletion/close is not allowed due to a deletion priority constraint	Yes	Yes	Yes	Yes	Yes

Rule Id	Description	Inbound message	Outbound message	Reason Code	Error Text	T2 S	TIP S	RTG S	CL M	ECONS 2
	referenced in another Cash Account as a Linked Account, Associated LT Account or Debited MCA.									

CRDM UHB:**2.3.6.3 Routing – Search/List Screen**

[...]

Fields [...]**Description**

Routing - List	
[...]	
Message Type	Shows the name of the message related to the linked message type.
Positive	Shows whether the set of conditions represent a positive or negative list. This field is for T2S and CoCo only.
Cash Account	Shows the cash account number for which the statement of account is requested.

Buttons

[...]	
Restore	This function enables the user to restore a previously deleted routing. If the status of the selected routing is already set to 'Active', this function is not available.

	References for error messages: - DRDW001 - DRDW003 - DRDW004 - DRDW005 - DRDW006 - DRDW015 DRDW017 - DRDW044
[...]	

2.3.6.4 Routing – New/Edit Screen

[...]

Fields
Description

Routing	
[...]	
Positive	Select whether the set of conditions represent a positive or negative list. References for error messages [▶]: - DRCW006 - DRCW008 - DRCW014 - DRUW016 This field is mandatory if default routing is not selected. If default routing is selected, the field is read only. This field is shown only when the selected Network Service is a T2S or a CoCo one.
Cash Account	Enter or select the cash account number. Reference for error messages [▶]: DRCW017 DRUW016 This field is shown only when the selected Network Service is a T2 (RTGS or CLM) one and the selected Message type is camt.053.

Buttons

Submit	This function enables the user to create or edit a routing according to the information filled in the fields. References for error messages []: [...] ■ DRCW015 ■ DRCW017 [...]
Reset	This function restores the situation shown at opening of the page.
Cancel	This function enables the user to cancel the creation/editing action and return to List page.

4.3.2.23 Cash Accounts – Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DCD1030	■ Delete button	The deletion/close is not allowed due to a deletion priority constraint	A Cash Account cannot be deleted if there still are valid instances of the following entities linked to it: Liquidity Transfer Order, Liquidity Transfer Order Link Set, Credit Memorandum Balance, Authorised Account User, Data Aggregation, Limit, Standing Order for Reservation, Routing , Direct Debit Mandate, or if it is referenced in another Cash Account as a Linked Account or Associated LT Account.

4.3.2.23 Cash Account – Details Screen

Reference for error message	Field or Button	Error Text	Description
DCD1030	■ Delete button	The deletion/close is not allowed due to a deletion priority constraint	A Cash Account cannot be deleted if there still are valid instances of the following entities linked to it: Liquidity Transfer Order, Liquidity Transfer Order Link Set, Credit Memorandum Balance, Authorised Account User, Data Aggregation, Limit, Standing Order for Reservation, Routing , Direct Debit Mandate, or if it is referenced in another Cash Account as a Linked Account or Associated LT Account.

4.3.2.86 – Routing Search/List Screen

Reference for error message	Field or Button	Error Text	Description
DRDW017	Cash account field Restore button	Invalid Cash Account	When performing a Routing restore request, the cash account must refer to an existing and active instance in CRDM under the scope of the requestor.

4.3.2.87 – Routing New/Edit Screen

Reference for error message	Field or Button	Error Text	Description
DRUW016	- Network Service field - Compression Flag field - Sequence field - Size (lower bound) field - Size (upper bound) field - Currency field - Positive field Cash Account field - Submit button	Invalid Routing Condition for selected Service	When performing a Routing Update request, if the Network Service is linked to T2_CLM, T2_RTGS or TIPS it is not possible to use the Compression Flag or any of the Conditional Routing fields other than Message Type.
DRCW017	Cash account field Restore button	Invalid Cash Account	When performing a Routing create request, the cash account must refer to an existing and active instance in CRDM with type "RTGS Dedicated Cash Account", "RTGS Sub-Account", "RTGS Central Bank Account", "RTGS Dedicated Transit Account", "Ancillary System Guarantee Funds Account", "Ancillary System Technical Account", "Main Cash Account", "Overnight Deposit Account", "Marginal Lending Account", "CLM Central Bank Account", "Central Bank ECB Account", "ECB Mirror Account", "CLM Dedicated Transit Account for T2S", "CLM Dedicated Transit Account for TIPS", "CLM Dedicated Transit Account for RTGS", "CLM Technical Account for ECONSII" under the datascope of the requestor. Furthermore the cash account field is allowed only for Network Services belonging to T2 CLM or T2 RTGS and when the message type is camt.053.

No URD change.

CLM UDFS

2.5 Communication between CLM and CLM Actors

[...]

A CRDM routing configuration applies to notifications not being a response to an instruction and to reports:

I for such notifications only the default routing configuration of the respective account holder/party in CRDM applies;

I for reports camt.053 [} 526] each report receiving party can define **exactly** one PTA deviating from the default routing the message shall be send to. Moreover, the party can define other PTAs on cash account level. If defined the PTA on cash account level is used, otherwise the conditional camt.053 routing on party level is chosen.

[...]

5.7.2.3 Report generation process

[...]

Possible recipients of a report

All reports can be received by the technical address of:

I concerned account owner;

I another authorised party.

For each recipient (according to the report configuration for the cash account) an own report message is created. Each report configured in push mode is sent in store-and forward mode to the PTA that is defined in the routing configuration. As outlined in chapter [Communication between CLM and CLM Actors](#) [38], for [statement of account](#) reports each party can define a conditional routing with a PTA different from the default routing on party or account level. When sending the message, the PTA of the cash account-specific conditional routing is used, if it exists. Otherwise, the PTA of the party-specific conditional routing is used. Each CLM Actor can decide if they wish to receive a report directly after its creation or rather query it on an ad hoc basis.

[...]

RTGS UDFS

2.5 Communication between RTGS and RTGS Actors

[...]

A CRDM routing configuration applies to notifications not being a response to an instruction and to reports:

I for such notifications only the default routing configuration of the respective account holder/party in CRDM applies;

I for reports camt.053 [526] each report receiving party can define **exactly** one PTA deviating from the default routing the message shall be send to. Moreover, the party can define other PTAs on cash account level. If defined the PTA on cash account level is used, otherwise the conditional camt.053 routing on party level is chosen.

[...]

5.6.2.3 Report generation process

[...]

Possible recipients of a report

All reports can be received by the technical address of:

I concerned account owner;

I another authorised party.

For each recipient (according to the report configuration for the cash account) an own report message is created. Each report configured in push mode is sent in store-n-forward mode to the PTA that is defined in the routing configuration. As outlined in chapter [Communication between RTGS and RTGS Actors](#) [45], for [statement of account](#) reports each party can define a conditional routing with a PTA different from the default routing on party or account level. When sending the message, the PTA of the cash account-specific conditional routing is used, if it exists. Otherwise, the PTA of the party-specific conditional routing is used. Each RTGS Actor can decide, if they wish to receive a report directly after its creation or rather query it on an ad hoc basis.

[...]