



EUROPEAN CENTRAL BANK

EUROSYSTEM

<b>General Information (Origin of Request)</b>		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
<b>Request raised by:</b> Eurosystem	<b>Institute:</b> 4CB	<b>Date raised:</b> 28/02/2019
<b>Request title:</b> CRDM Business Interface Impact on T2S		<b>Request ref. no:</b> T2S 0705 SYS
<b>Request type:</b> Common	<b>Classification:</b> Maintenance	<b>Urgency:</b> Normal
<b>1. Legal/business importance parameter:</b> Medium		<b>2. Market implementation efforts parameter:</b> Low
<b>3. Operational/Technical risk parameter:</b> Medium		<b>4. Financial impact parameter:</b> No financial impact
<b>Requestor Category:</b> Eurosystem		<b>Status:</b> Allocated to a release

This Change Request is one of the T2S Change Requests related to the T2-T2S Consolidation Project. The tentative distribution of these Change Requests per functional area and T2S release is summarised in the table below (as of 2 November 2020):

	R4.0 (Jun 2020)	R4.2 (Nov 2020)	R5.0 (Nov 2021)	R5.2 (Nov 2021)	R6.0 (Jun 2022)	R6.2 (Nov 2022)
					<b>T2S&gt;ESMIG</b>	
ESMIG (Connectivity)					<a href="#">CR-701</a>	
CRDM (Reference data)	<a href="#">CR-719</a>	<a href="#">CR-721</a>	<a href="#">CR-704</a> <a href="#">CR-696</a>		<a href="#">CR-705</a>	
BILL (Billing)				<a href="#">CR-697</a>	<a href="#">CR-706</a>	
BDM (Business day)		<a href="#">CR-698</a>			<a href="#">CR-707</a>	
DWH (Historical data)					<a href="#">CR-699</a>	
LEA (Legal archiving)					<a href="#">CR-700</a>	
T2-T2S communication		<a href="#">CR-702 (ICL)</a> <a href="#">CR-703</a> (camt.050)	<a href="#">CR-729</a>			<a href="#">CR-734</a>
Liquidity management			<a href="#">CR-708</a> (Outbound LT) <a href="#">CR-709</a> (Cash sweep)			
Maintenance window			<a href="#">CR-710</a>			

**Reason for change and expected benefits/business motivation:**

With the development of the CRDM Business Interface, it is foreseen that the existing connectivity model by which T2S NSPs handle traffic through T2S INTF to the T2S back-end modules will remain in place in parallel until the expiry of the License Agreements. Therefore from the implementation of the CRDM Business Interface to serve TIPS until the expiration of the T2S LAs, it shall be possible for T2S users to keep on sending messages as they do today.

As a consequence, the SDMG-related features of T2S INTF should not be decommissioned with the go-live of CSLD. The earliest point in time for the decommissioning would be June 2022 (R6.0), when the T2S LAs will expire; this will mark the final stage of the transition into the “to-be” model outlined below:

- ESMIG will handle all connectivity to all Eurosystem Market Infrastructure Services and Common Components, including TIPS, CRDM and T2S, at an even later stage, T2 and ECMS will be added;
- CRDM, including its Business Interface, will be extended in order to cover the full scope of the existing T2S SDMG.
- The T2S interface for the back-end functions covered by CRDM (i.e. T2S SDMG) or other newly developed Common Components (e.g. Business Day Management, Billing) will be fully decommissioned.

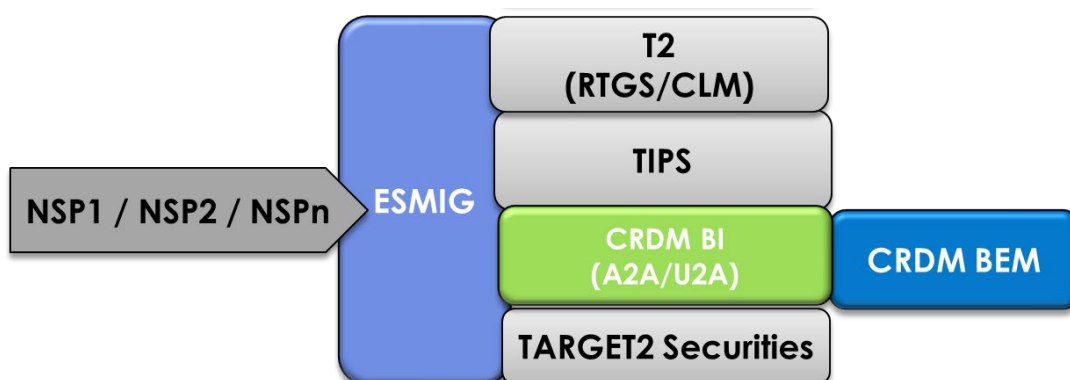


Fig.1 - "To-be" connectivity model

This Change Request describes the impact expected on T2S with the implementation of the "to-be" connectivity model.

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### Description of requested change:

The T2S connectivity model will shift from the current one to cover new License Agreements potentially including different NSPs from the current ones. The Eurosystem Market Infrastructure Gateway (ESMIG) will handle all connectivity to the system. New Common Components (Common Reference Data Management, Billing, Business Day Management, Legal Archiving) will cover functionalities currently delivered by T2S modules. The related T2S functionalities will be decommissioned. New Business Interfaces will be developed to take the place of the existing portions of T2S Interface that handle connectivity to the decommissioned T2S components including the related business validations currently handled at T2S Interface level.

Additional changes are listed below.

### Message bundling

T2S Change Request 613 will introduce in T2S R3.2 the possibility for users to optionally activate a bundling option for T2S outbound messages during the whole business day (with the exception of the maintenance window and a specific deactivation period). Outbound messages are collected until a maximum number of messages or a pre-defined time span has elapsed since the previous bundling. When either condition is met, the collected messages are sent as part of a bundled file.

This functionality will remain in place after the implementation of T2-T2S Consolidation for settlement messages – i.e. all messages not related to reference data management. The latter category of messages (including reda.\* messages) will be handled by the new CRDM Business Interface. In the absence of a specific T2-T2S Consolidation requirement, and due to the overlap between the implementation of CR-0613 and the requirements phase of T2-T2S Consolidation, initially no message bundling functionality was foreseen for CRDM. At the CRG meeting of 28 November 2018, T2S participants confirmed that the bundling functionality is expected also for reference data messages and that the new function should behave in the same way as the existing one (in terms of triggering conditions and general functionality).

Therefore CRDM will include a bundling functionality following the specifications outlined in CR-0613 for the messages listed below. The impact for T2S users will be limited due to the fact that, since different messages will be bundled by different applications, users opting to receive all messages bundled will receive two separate files (one from T2S and one from CRDM).

Note: the resend functionality in T2S will not be decommissioned.

### CRDM Screens and messages to be developed for T2S

A set of GUI screens and messages will be developed, in addition to the ones specified in the CR-0704 "CRDM Business Interface Development", to cover functionalities that are specifically relevant for T2S only.

The following screens will be implemented in CRDM:

- Eligible Counterpart CSDs - Search/List
- Eligible Counterpart CSD - Details
- Eligible Counterpart CSD - New/Edit
- Auto-Collateralisation Eligibility Links - Search/List
- Auto-Collateralisation Eligibility Link - New
- Close Links - Search/List
- Close Link - New
- Securities - Search/List
- Security - Details
- Security - New/Edit

- Securities Valuations - Search/List
- Securities Valuation - New
- Security CSD Links - Search/List
- Security CSD Link - Details
- Security CSD Link - New/Edit
- CSD Account Links - Search/List
- CSD Account Link - New/Edit
- Securities Accounts - Search/List
- Securities Account - Details
- Securities Account - New/Edit
- Securities Account Transfer Management - Edit
- Securities Accounts Links - Search/List
- Securities Accounts Link - New/Edit
- CMBs - Search/List
- CMB - Details
- CMB - New/Edit
- External RTGS Accounts - Search/List
- External RTGS Account - Details
- External RTGS Account - New/Edit
- CoSD Rules - Search/List
- CoSD Rule - New/Edit
- CoSD Rule Sets - Search/List
- CoSD Rule Set - New/Edit
- Partial Settlement Thresholds - Search/List
- Tolerance Amounts - Search/List
- Securities Subject to Cash Penalties – Search/List (to be introduced with CR-0654)
- Securities Subject to Cash Penalties – New/Edit (to be introduced with CR-0654)
- Security Penalty Rate – Search/List (to be introduced with CR-0654)
- Cash Discount Penalty Rate – Search/List (to be introduced with CR-0654)
- Euro Foreign Exchange Rate – Search/List (to be introduced with CR-0654)
- Daily Price – Search/List (to be introduced with CR-0654)
- Daily Price – New/Edit (to be introduced with CR-0654)
- SME Growth Market – Search/List (to be introduced with CR-0654)

The following messages will be implemented in CRDM:

- reda.006 – SecurityCreationRequest
- reda.007 – SecurityMaintenanceRequest
- reda.008 – SecurityCreationStatusAdvice
- reda.009 – SecurityActivityAdvice
- reda.010 – SecurityQuery
- reda.012 – SecurityReport
- reda.013 – SecurityDeletionRequest
- reda.018 – SecuritiesAccountCreationRequest
- reda.019 – SecuritiesAccountQuery
- reda.020 – SecuritiesAccountStatusAdvice
- reda.021 – SecuritiesAccountReport
- reda.023 – SecuritiesAccountModificationRequest
- reda.024 – CollateralValueCreationRequest
- reda.025 – EligibleSecuritiesCreationRequest
- reda.026 – EligibleCounterpartCSDCreationRequest
- reda.027 – CloseLinkCreationRequest
- reda.028 – CollateralDataStatusAdvice
- reda.029 – SecurityMaintenanceStatusAdvice
- reda.030 – SecurityDeletionStatusAdvice
- reda.032 – SecuritiesAccountDeletionRequest
- reda.033 – SecuritiesAuditTrailQuery
- reda.034 – SecuritiesAuditTrailReport
- reda.035 – SecuritiesAccountActivityAdvice
- reda.036 – SecuritiesAccountAuditTrailQuery
- reda.037 – SecuritiesAccountAuditTrailReport
- reda.044 – EligibleCounterpartCSDStatusAdvice
- reda.045 – SecurityCSDLinkCreationRequest
- reda.046 – SecurityCSDLinkMaintenanceRequest
- reda.047 – SecurityCSDLinkStatusAdvice
- reda.049 – AccountLinkCreationRequest

- reda.050 – AccountLinkMaintenanceRequest
- reda.051 – AccountLinkStatusAdvice
- reda.075 – EligibleSecuritiesDeletionRequest (introduced with CR384)
- reda.077 – CloseLinkDeletionRequest (introduced with CR572)

The flat files for loading Securities Valuations, Securities Subject to Cash Penalties and Daily Prices in bulk will also be handled by CRDM in the same way they currently are by T2S SDMG.

#### **Decommissioning of T2S screens and messages**

A set of T2S GUI screens and messages will be decommissioned since they are covered by the new CRDM Business Interfaces. Certain GUI screens/messages will continue to coexist with the respective CSLD screen/message due to their multi-purpose nature, covering both reference data and T2S-specific dynamic data (e.g. both T2S and CRDM will have dedicated Audit Trail screens to view Audit Trail data for their respective areas of responsibility).

Users will access CRDM to use the relevant GUI screens and XML messages.

The following GUI screens will be developed as part of the new Business Interface, and will be decommissioned from T2S:

- Queued Static Data Changes – Search/List
- Queued Static Data Change – Details
- User Access Rights – Search
- User Access Rights – List
- Eligible Counterpart CSDs - Search/List
- Eligible Counterpart CSD - Details
- Eligible Counterpart CSD - New/Edit
- Parties - Search/List
- Party - Details
- Party - New/Edit
- Restricted Parties - Search/List
- Technical Addresses Network Services Link - Details
- Technical Addresses Network Services Link - New/Edit
- Auto-Collateralisation Eligibility Links - Search/List
- Auto-Collateralisation Eligibility Link - New
- Close Links - Search/List
- Close Link - New
- Securities - Search/List
- Security - Details
- Security - New/Edit
- Securities Valuations - Search/List
- Securities Valuation - New
- Security CSD Links - Search/List
- Security CSD Link - Details
- Security CSD Link - New/Edit
- CSD Account Links - Search/List
- CSD Account Link - New/Edit
- Securities Accounts - Search/List
- Securities Account - Details
- Securities Account - New/Edit
- Securities Account Transfer Management - Edit
- Securities Accounts Links - Search/List
- Securities Accounts Link - New/Edit
- CMBs - Search/List
- CMB - Details
- CMB - New/Edit
- External RTGS Accounts - Search/List
- External RTGS Account - Details
- External RTGS Account - New/Edit
- Limits - Search/List
- Limit - New/Edit
- Standing/Predefined Liquidity Transfer Orders - Search/List
- Standing/Predefined Liquidity Transfer Order - Details
- Standing/Predefined Liquidity Transfer Order - New/Edit
- Standing/Predefined Liquidity Transfer Order Link Sets - Search/List
- Standing/Predefined Liquidity Transfer Order Link Set - Details
- Standing/Predefined Liquidity Transfer Order Link Set - New/Edit
- T2S Dedicated Cash Accounts - Search/List
- T2S Dedicated Cash Account - Details
- T2S Dedicated Cash Account - New/Edit
- Event Types - Search/List
- Event Type - Details
- Certificate Distinguished Names - Search/List
- Certificate Distinguished Name - New
- Grant/Revoke Privileges - Search
- Grant/Revoke Cross-System Entity Object Privilege - Details
- Grant/Revoke Cross-System Entity Object Privilege - New/Edit
- Grant/Revoke Object Privilege - Details
- Grant/Revoke Object Privilege - New/Edit
- Grant/Revoke Roles - Search/List
- Grant/Revoke Role - Details
- Grant/Revoke Role - New/Edit
- Grant/Revoke System Privilege - Details
- Grant/Revoke System Privilege - New/Edit
- Privileges - Search/List
- Roles - Search/List

- Role - New/Edit
- Secured Groups - Search/List
- Secured Group - Details
- Secured Group - New/Edit
- Users - Search/List
- User - Details
- User - New/Edit
- User Certificate Distinguished Name Links - Search/List
- User Certificate Distinguished Name Link - New
- Message Subscription Rules - List
- Message Subscription Rule - New/Edit
- Message Subscription Rule Sets - Search/List
- Message Subscription Rule Set - Details
- Message Subscription Rule Set - New/Edit
- Report Configurations - Search/List
- Report Configuration - Details
- Report Configuration - New/Edit
- Network Services - Search/List
- Routing - Search/List
- Routing - New/Edit
- T2S BIC Directory Items - Search/List
- CoSD Rules - Search/List
- CoSD Rule - New/Edit
- CoSD Rule Sets - Search/List
- CoSD Rule Set - New/Edit
- Market-Specific Attributes - Search/List
- Market-Specific Attribute - Details
- Market-Specific Attribute - New/Edit
- Restriction Types - Search/List
- Restriction Type - New/Edit
- Restriction Type Rule Sets - List
- Restriction Type Rule - Details
- Restriction Type Rule - New/Edit
- Attribute Domains - Search/List
- Attribute Domain - Details
- Attribute Domain - New/Edit
- Attribute Domain References - List
- Attribute Domain Reference - Details
- Attribute Domain Reference - New/Edit
- Countries - Search/List
- Currencies - Search/List
- Partial Settlement Thresholds - Search/List
- Service Items - Search/List
- Service Item - Details
- System Entities - Search/List
- Tolerance Amounts - Search/List
- Working/Closing Days - Search/List
- Static Data Revisions - Search/List
- Securities Subject to Cash Penalties – Search/List (to be introduced with CR-0654)
- Securities Subject to Cash Penalties – New/Edit (to be introduced with CR-0654)
- Security Penalty Rate – Search/List (to be introduced with CR-0654)
- Cash Discount Penalty Rate – Search/List (to be introduced with CR-0654)
- Euro Foreign Exchange Rate – Search/List (to be introduced with CR-0654)
- Daily Price – Search/List (to be introduced with CR-0654)
- SME Growth Market – Search/List (to be introduced with CR-0654)
- Available Reports – Statement of Static Data details

The following GUI screens will be developed as part of the new Business Interface, but should also remain available within T2S to cover T2S-specific data:

- Available Reports – Search/List
- Available Reports – Details
- Data Changes – Search/List
- Data Change – Details
- Inbound Files – Search/List
- Inbound File – Details

- Inbound Messages – Search/List
- Inbound Message – Details
- Outbound Files – Search/List
- Outbound File – Details
- Outbound Messages – Search/List
- Outbound Messages – Details
- Revisions/Audit Trail - List

The following XML messages will be covered by the new Business Interface, and the related interfaces will be decommissioned from T2S:

- acmt.007 – AccountOpeningRequest
- acmt.010 – AccountRequestAcknowledgement
- acmt.011 – AccountRequestRejection
- acmt.015 – AccountExcludedMandateMaintenanceRequest
- acmt.019 – AccountClosingRequest
- camt.011 – ModifyLimit
- camt.012 – DeleteLimit
- camt.024 – ModifyStandingOrder
- camt.071 – DeleteStandingOrder
- reda.006 – SecurityCreationRequest
- reda.007 – SecurityMaintenanceRequest
- reda.008 – SecurityCreationStatusAdvice
- reda.009 – SecurityActivityAdvice
- reda.010 – SecurityQuery
- reda.012 – SecurityReport
- reda.013 – SecurityDeletionRequest
- reda.014 – PartyCreationRequest
- reda.015 – PartyQuery
- reda.016 – PartyStatusAdvice
- reda.017 – PartyReport
- reda.018 – SecuritiesAccountCreationRequest
- reda.019 – SecuritiesAccountQuery
- reda.020 – SecuritiesAccountStatusAdvice
- reda.021 – SecuritiesAccountReport
- reda.022 – PartyModificationRequest
- reda.023 – SecuritiesAccountModificationRequest
- reda.024 – CollateralValueCreationRequest
- reda.025 – EligibleSecuritiesCreationRequest
- reda.026 – EligibleCounterpartCSDCreationRequest
- reda.027 – CloseLinkCreationRequest
- reda.028 – CollateralDataStatusAdvice
- reda.029 – SecurityMaintenanceStatusAdvice
- reda.030 – SecurityDeletionStatusAdvice
- reda.031 – PartyDeletionRequest
- reda.032 – SecuritiesAccountDeletionRequest
- reda.033 – SecuritiesAuditTrailQuery
- reda.034 – SecuritiesAuditTrailReport
- reda.035 – SecuritiesAccountActivityAdvice
- reda.036 – SecuritiesAccountAuditTrailQuery
- reda.037 – SecuritiesAccountAuditTrailReport
- reda.038 – CashAccountActivityAdvice
- reda.039 – CashAccountAuditTrailQuery
- reda.040 – CashAccountAuditTrailReport
- reda.041 – PartyActivityAdvice
- reda.042 – PartyAuditTrailQuery
- reda.043 – PartyAuditTrailReport
- reda.044 – EligibleCounterpartCSDStatusAdvice
- reda.045 – SecurityCSDLLinkCreationRequest
- reda.046 – SecurityCSDLLinkMaintenanceRequest
- reda.047 – SecurityCSDLLinkStatusAdvice
- reda.049 – AccountLinkCreationRequest
- reda.050 – AccountLinkMaintenanceRequest
- reda.051 – AccountLinkStatusAdvice
- reda.075 – EligibleSecuritiesDeletionRequest (introduced with CR384)
- reda.077 – CloseLinkDeletionRequest (introduced with CR572)

The following XML messages will be covered by the new Business Interface, but should also remain available within T2S to cover T2S-specific data:

- admi.007 – ReceiptAcknowledgement
- camt.009 – GetLimit
- camt.010 – ReturnLimit
- camt.025 – Receipt
- camt.069 – GetStandingOrder
- camt.070 – ReturnStandingOrder

Contact Details fields will be enabled for reda.014, reda.022 and reda.017 in order to create, update and return contact details element related to a Party, if any. Furthermore, in order to correctly report information regarding audit trail on Contact Details, reda.043 datatype patterns will be updated to allow special characters as “@”, which is used in Contact Details e-mail addresses:

- reda.014.001.01 PartyCreationRequestV01  
/Document/PtyCreReq/Pty/CtctDtls to be unpruned
- reda.017.001.01 PartyReportV01  
/Document/PtyRpt/RptOrErr/PtyRpt/PtyOrErr/SysPty/CtctDtls to be unpruned
- reda.022.001.01 PartyModificationRequestV01  
/Document/PtyModReq/Mod/ReqdMod/CtctDtls to be unpruned
- reda.043.001.01 PartyAuditTrailReportV01  
Document/PtyAudtTrlRpt/RptOrErr/PtyAudtTrlRpt/PtyAudtTrlOrErr/AudtTrl/Rcrd/Othr/OdFldVal  
datatype to be customized to allow special characters as “@”
- Document/PtyAudtTrlRpt/RptOrErr/PtyAudtTrlRpt/PtyAudtTrlOrErr/AudtTrl/Rcrd/Othr/NewFldVal  
datatype to be customized to allow special characters as “@”

Among the above messages, camt.009 and camt.069 will continue having usages that will remain specific to T2S and CRDM respectively. Because of this peculiarity, an additional measure to avoid the wrong type of messages being sent to the respective interfaces will be put in place. New business rule IIMP152 (“The request type must be valid for the addressed service”) will be created and documented in the camt.009 and camt.069 usage guideline to ensure that only the correct message usages are accepted by the two different interfaces (T2S and CRDM new Business Interface).

Reference fields for Standing Orders will be extended to 35 characters, in line with the ISO standard and with the change performed for immediate liquidity transfers with CR729. This will affect camt.024, camt.069, camt.070 and camt.071 as well as the Liquidity Transfer Order New/Edit, Search List and Details screens. Moreover, a new business rule will be put in place to prevent references longer than 16 characters for liquidity transfer orders defined on DKK accounts, in line with the current limitation for immediate transfers.

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**Submitted annexes / related documents:**

- T2S\_0705\_SYS\_Annex 1 GFS
- T2S\_0705\_SYS\_Annex 2 UHB
- T2S\_0705\_SYS\_Annex 3 UDFS

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**High level description of Impact:**

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### **Outcome/Decisions:**

- \*CRG on 20 March 2019: The CRG has agreed to launch the preliminary assessment of CR-705.
- \* CRG on 3 September 2019: The CRG agreed to recommend the CR for authorisation by the T2S Steering Level.
- \* AMI-SeCo on 16 October 2019: The AMI-SeCo agreed with the recommendation of the CRG.
- \* CSG on 25 October 2019: The CSG authorised the CR for allocation to a T2S release.
- \* NECSG on 28 October 2019: The NECSG authorised the CR for allocation to a T2S release.
- \* MIB on 8 November 2019: The MIB authorised CR-705.
- \* PMG on 27 March 2020: The PMG proposed to allocate this CR to T2S R6.0.
- \* CRG on 2 July 2020: The CRG agreed to recommend to the PMG the inclusion of the CR in R6.0.
- \* OMG on 10 July 2020: The OMG identified an operational impact of CR-705.
- \* PMG on 10 July 2020: The PMG recommended the inclusion of the CR in the STP for R6.0 for approval by the Steering Level.
- \* CSG on 7 August 2020: The CSG approved the inclusion of the CR in R6.0.
- \* NECSG on 7 August 2020: The NECSG approved the inclusion of the CR in R6.0.
- \* MIB on 27 August 2020: The MIB approved the inclusion of the CR in R6.0
- \* OMG on 1 December 2020: the OMG did not identify any new operational impact of CR-705.

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### **Preliminary assessment:**

- **Impacted modules:** INTF, QUM, REM
- **Release:** 6.0
- **Findings:**

Some changes to elements of the CRDM business interface (specifically to the consolidated XML schemas) may be relevant for T2S users once T2S migrates to T2-T2S Consolidation with CR705. The specific items will be listed during the detailed assessment phase of CR704.

As described in CSLD CR-0019, the T2S resend function will not handle flows coming from common components:

- Messages/files sent by common component business interfaces cannot use T2S resend functionality, but usage of retrieval capability provided by the Network Service Providers is possible
- Messages/files sent by common component business interfaces cannot use T2S resend functionality, but usage of Single/Massive manual resend through request to the 4CB Service Desk possible

- **Open issues/ questions to be clarified by the originator:**

Ongoing CRG written procedure on amount field harmonisation may lead to update of CR-0705.

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### **Proposed wording for the Change request:**

As a general approach, changes to the existing T2S Scope-Defining Documents will be minimized; GUI and message descriptions that apply to T2S business will still be kept in the T2S documentation, with only the specific changes needed to guarantee consistency with the application changes within T2-T2S Consolidation.

Updates of the GFS, UDFS and UHB chapters will refer to the above-listed screens and messages as well as the general replacement of T2S SDMG domain with CRDM. A complete list of updates to the scope-defining documents will be provided as part of the implementation phase.

Following parts will be delivered in September: further updated screens and business rules and GFS and UDFS updates chapters 1-4.

Wording adjustments to refer to CRDM and reference data in GFS, UDFS, UHB.

Include the following statement to the relevant user instructions in the UHB user instructions part:

*“Due to the migration to CRDM the “User Instruction”, chapters have been removed from T2S UHB v7.0. Even if they are no longer described, the functionalities remain unchanged. For further information on the functionalities, please see T2S UHB v6.2.”*

*Please notice that the screens look different then described in T2S UHB v6.2 as of T2S R6.0 and the migration to CRDM. Even though the layout has changed, the functionalities remain unchanged. In case of ambiguity or inconsistencies, please refer to the respective “Screen Reference” Part of T2S UHB v7.0.*

**GFS:** cf. T2S\_0705\_SYS\_Annex 1 GFS

**Impact on message documentation on MyStandards:**

**Message updates will be documented by May 2021.**

Update of the camt.009.001.07 usage guideline:

/GetLmt/MsgHdr/ReqTp/Prtry:

- Update of the T2S-BusinessRules: IIMP152

Update of the camt.069.001.03 usage guideline:

/GetStgOrdrr/MsgHdr/ReqTp/Prtry:

- Update of the T2S-BusinessRules: IIMP011, IIMP012, IIMP013, IIMP014, IIMP015, IIMP027, IIMP028, IIMP029, IIMP152

**UDFS:** cf. T2S\_0705\_SYS\_Annex 3 UDFS

**UHB;** cf. T2S\_0705\_SYS\_Annex 2 UHB

EUROSYSTEM ANALYSIS – GENERAL INFORMATION	
T2S Specific Components	Common Components
<b>LCMM</b>	
Instructions validation	
Status management	
Instruction matching	
Instructions maintenance	
Penalty Mechanism	
<b>Settlement</b>	
Standardisation and preparation to settlement	
Night-time Settlement	
Daytime Recycling and optimisation	
Daytime Validation, provisioning & booking	
Auto-collateralisation	
<b>Liquidity Management</b>	

	Outbound Information Management		
	NCB Business Procedures		
	Liquidity Operations		
<b>T2S Interface (as of June 2022 without Static Data Management, Communication for SDMG, Scheduler, Billing)</b>			
x	Communication		
x	Outbound Processing		
x	Inbound Processing		
<b>Static Data Management (until June 2022)</b>		<b>Common Reference Data Management (from R6.0 June 2022)</b>	
x	Party data management	x	Party data management
x	Securities data management	x	Securities data management
x	Cash account data management	x	Cash account data management
x	Securities account data management	x	Securities account data management
x	Rules and parameters data management	x	Rules and parameters data management
<b>Statistics and archive</b>		<b>Statistics and archive</b>	
	Statistical information (until June 2022)		Short term statistical information
	Legal archiving (until June 2022)		Legal archiving (from R6.0)
			Data Warehouse (from R6.0)
<b>Information (until June 2022 containing reference data)</b>		<b>CRDM business interface (from R6.0 June 2022)</b>	
x	Report management	x	Report management
x	Query management	x	Query management
		x	Communication
		x	Outbound Processing
		x	Inbound Processing
<b>Operational Services</b>			
	Data Migration (T2S DMT)		Data Migration (CRDM DMT, from R6.0)
	Scheduling (until June 2022)		Business Day Management (from R6.0)
			Business Day Management business interface (from R6.0)
	Billing (until June 2022)		Billing (from R6.0)
			Billing business interface (from R6.0)
	Operational Monitoring		Operational and Business Monitoring
	OMEGA Templates		

Impact on major documentation		
Document	Chapter	Change
Impacted GFS chapter	2.3.2 Static data management	Wording adjustments to refer to CRDM and reference data.
	<b>2.3.3. Lifecycle Management and Matching</b>	
	<b>2.3.3.1 Instruction Validation</b>	
	<b>2.3.3.5 Penalty Mechanism</b>	Update description and table
	3.2.2 Dynamic data managed by the domain	Renaming of SD
	3.2.4.1 Description of the module	Update of diagrams
	3.2.4.2 Diagram of the module	Deletion of SDMG related flows

	<p>3.2.4.3 Description of the functions of the module</p> <p>3.2.4.4 Description of the input/output of the module</p> <p>3.2.5.2 Diagram of the module</p> <p>3.2.5.3 Description of the functions of the module:  3 – Check A2A Message Subscription  4 – Create Business Payload A2A  5 – Prepare Routing A2A</p> <p>3.2.5.4 Description of the Input/Output of the module</p> <p>3.2.6.1 General aspects</p> <p>3.2.6.3 Four-Eyes Principle</p> <p>3.3 Static Data Management</p> <p><b>3.4.1 General Introduction</b></p> <p>3.4.2.7 Description of the data related to Penalties</p> <p><b>3.4.3.1 Diagram of the module</b></p> <p><b>3.4.2.3 Description of the module</b></p> <p><b>3.4.3.2 Description of the module</b></p> <p><b>3.4.3.3. Description of the functions of the module</b>  <b>3 – LCMM Instruction Validation</b>  <b>5 – Validation Status Management</b>  <b>6 – Selection of LCMM Instructions to be Revalidated</b></p> <p><b>3.4.3.4 Description of the Input/Output of the module</b></p> <p><b>3.4.3.5 Data accessed by the module</b></p> <p><b>3.4.4.3 Description of the functions of the module</b>  <b>1 – Instruction Cancellation by the System</b>  <b>6 – Conditional Securities Delivery (CoSD) Instruction Release</b></p> <p><b>3.4.4.5 Data accessed by the module</b></p> <p><b>3.4.5.3 Description of the functions of the module</b>  <b>1 – Matching Algorithm</b></p> <p><b>3.4.5.5 Data accessed by the module</b></p> <p><b>3.4.6.2 Description of the module</b></p> <p><b>3.4.6.5 Data accessed by the module</b></p>	<p>Deletion of SDMG related flows</p> <p>Update of diagrams</p> <p>Renaming of SD  Deletion of SDMG related flows  Renaming of SD</p> <p>Deletion of SDMG related flows</p> <p>Deletion of SD functions</p> <p>Update of table, descriptions and footnotes</p> <p>Wording adjustments to refer to CRDM and reference data.</p>
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	<p><b>3.4.7.1 Diagram of the module</b>  <b>3.4.7.2 Description of the module</b></p> <p><b>3.4.7.3 Description of the functions of the module</b>  <b>1- Penalty Eligibility</b>  <b>2 – Penalty Calculation</b>  <b>4 – Selection for Recalculation</b>  <b>5 – Appeal Period End Process</b>  <b>6 – Preparation for reporting</b></p> <p><b>3.4.7.4 Description of Penalties status transactions</b></p> <p><b>3.4.7.5 Description of the Input / Output of the module</b></p> <p>3.7 Static Functional Description</p> <p>4.1.5 QU: Queries</p> <p>4.1.6 RE: Reports</p>	<p>Updates for CRDM</p> <p>Deletion of CRDM related Queries</p> <p>Deletion of CRDM related Reports</p>
<p>Impacted UDFS chapter</p>	<p>1.1.1.1 Processing of settlement instructions and settlement restrictions</p> <p>1.1.1.5 Penalty Mechanism</p> <p>1.1.3.1 Status Management</p> <p>1.1.3.2 Report Management</p> <p>1.1.3.3 Query Management</p> <p>1.1.4 Static Data Management</p> <p>1.1.5 Operations and Support</p> <p>1.2 Configuration of Parties, Securities and Accounts</p> <p>1.3.3 Access rights</p> <p>1.5.1 Business Application Configuration</p> <p>1.5.2 T2S Calendar Management</p> <p>1.6.1.1.2 Overview</p> <p>1.6.1.1.3 Validation process</p> <p>1.6.1.1.4 Specific restriction validation process</p> <p>1.6.1.1.5 Revalidation process</p> <p>1.6.1.3.3 Allegement process</p> <p>1.6.1.4.4 Parameters Sythesis</p> <p>1.6.1.5.3 Cancellation process</p> <p>1.6.1.5.4 Parameters Synthesis</p> <p>1.6.1.6.5 Hold/Release Default for Settlement Instructions</p>	<p>Wording adjustments to refer to CRDM and Reference Data.</p>

1.6.1.6.7 Parameters Sythesis	
1.6.1.14.3 Overall view of the Penalty Mechanism Processes	
1.6.1.14.5 Penalty Calculation	
1.6.1.14.7 Recalculation	
1.6.1.14.8 End of Appeal Period	
1.6.1.14.9 Penalty Reporting	
1.6.3 Static Data Management	Wording adjustments to refer to CRDM and Reference Data.
1.6.4.1.1 Concept	
1.6.4.1.2 Overview	
1.6.4.1.3 Status management process	
1.6.4.2.3 Report generation process	Adaption of all affected reports in the tables as well as the description of the individual reports
1.6.4.4.3 Query management process	Adaption of all affected queries in the table
2.18.3 Inbound and outbound messages	Adaption of all affected reports in the table
2.19.3 Inbound and outbound messages	Adaption of all affected reports in the table
2.21 Maintain Static Data Object	
2.22 Restrict Static Data Object	
2.24.3 Inbound and outbound messages	Deletion of CRDM related messages
2.27 Bulk Load Securities Valuations	
2.28 Bulk Load Securities Subject to Cash Penalties	
2.29 Bulk Load Daily Prices for Penalties	
Chapter 3: sections related to messages developed for CRDM	
3.2.2.3 Outbound traffic exceeding given size limitations	
3.3 – subsections for messages listed above	Updates for CRDM.
3.3.3.5 GetLimitV07 (camt.009.001.07)	Update of the business rule table. See annex
3.3.3.21.3 The message in business context	
3.3.3.23 GetStandingOrderV03 (camt.069.001.03)	Update of the business rule table. See annex

	<p>3.3.6 Reference Data (reda)</p> <p>3.3.7.3.3 The message in business context</p> <p>3.3.7.6.3 The message in business context</p> <p>3.3.7.8.3 The message in business context</p> <p>4.1 Index of Business Rules and Error Codes</p> <p>4.3.2 Reporting of the T2S Actor Reference</p> <p>4.5.3.2 Format of records</p> <p>4.6.2.1 Identification and routing</p> <p>4.7.3.2 Format of records</p> <p>4.8.3.2 Format of records</p> <p>4.10.1.2.1 Identification and Routing</p> <p>4.10.2.2.1 Identification and Routing</p> <p>4.10.3.2.1 Identification and Routing</p>	<p>Replace term T2S by term CRDM</p> <p>Addition of new IIMP business rules</p>
<p>Additional deliveries for Message Specification</p>	<p>Message specifications for objects listed above</p> <p>camt.024</p> <p>camt.069</p> <p>camt.070</p> <p>camt.071</p> <p>camt.009</p> <p>camt.069</p> <ul style="list-style-type: none"> <li>- acmt.007</li> <li>- acmt.010</li> <li>- acmt.011</li> <li>- acmt.015</li> <li>- acmt.019</li> <li>- acmt.025</li> <li>- acmt.026</li> <li>- admi.007</li> <li>- camt.009</li> <li>- camt.010</li> <li>- camt.011</li> <li>- camt.012</li> <li>- camt.024</li> <li>- camt.025</li> <li>- camt.060</li> <li>- camt.070</li> <li>- camt.071</li> <li>- reda.014</li> <li>- reda.015</li> <li>- reda.016</li> <li>- reda.017</li> <li>- reda.022</li> <li>- reda.031</li> <li>- reda.039</li> <li>- reda.040</li> </ul>	<p>Updates for CRDM.</p> <p>Extension of LTO reference fields to 35x</p> <p>Inclusion of new business rules to prevent references longer than 16x for LTOs based on DKK accounts.</p> <p>New business rule IIMP152 to be documented in the camt.009 and camt.069 usage guidelines</p> <p>Additionally, all changes to the T2S messages described in T2S-0704-SYS, will become relevant as of R6.0. Therefore the list of impacted messages is to be considered. Further details can be retrieved from the CR-704 annexes.</p>

	- reda.042 - reda.043	
UHB	<p>All chapter</p> <p>2 Screen reference part (subsections for screens listed above)</p> <p>2.2.2.10 Hold/Release Instruction – New Screen</p> <p>2.2.2.12 Intra-Position Movement – Details Screen</p> <p>2.2.2.19 Settlement Instruction – New Screen</p> <p>2.2.2.23 Penalty – Search/List Screen</p> <p>2.3.3.6 Intra-Balance Movement – Details Screen</p> <p>2.4.1.1 Available Reports - Search/List Screen</p> <p>2.4.1.20 Available Report - Statement of Static Data -Details Screen</p> <p>2.5.11.1 Revisions/Audit Trail - List Screen</p> <p>2.19.2.1 Time / Business Event</p> <p>3 User instructions party (subsections for screens listed above)</p>	<p>Replace term static data by term reference data</p> <p>Updates for CRDM.subsections for screens listed above as to be developed in CRDM and decommissioned from T2S <u>Replacement of SDMG screens with newly developed CRDM versions.</u></p> <p>Include the following statement to the relevant screens in the screen reference part: <u>Please notice that the screens look different then described in T2S UHB v6.2 as of T2S R6.0 and the migration to CRDM. Even though the layout has changed, the functionalities remain unchanged. In case of ambiguity or inconsistencies, please refer to the respective "Screen Reference" Part of T2S UHB v7.0.</u></p> <p>Update of the Screen so that static data reports won't be search criteria anymore</p> <p>Deletion of the Screen</p> <p>Update of the Screen subsections for screens listed above as to be developed in CRDM and decommissioned from T2S <u>Replacement of SDMG screens with newly developed CRDM versions</u></p> <p>Extension of references to 35x and inclusion of new business rules to prevent references longer than 16x for LTOs based on DKK accounts.</p> <p>Include the following statement in the user instructions part: <u>"Due to the migration to CRDM the "User Instruction", chapters have been removed from T2S UHB v7.0. Even if they are no longer described, the functionalities remain unchanged. For further information on the functionalities, please see T2S UHB v6.2."</u></p>



	6.4 List of references for error messages (subsections for screens listed above) Standing/Predefined Liquidity Transfer Order – New/Edit Screen Standing/Predefined Liquidity Transfer Order – Search/List Screen Standing/Predefined Liquidity Transfer Order – Details	
Impacted DTS chapter		
Internal training materials		
External training materials	T2S_BA_QM T2S_BA_RM T2S_FA_WS4_Part2_QM T2S_FA_WS4_Part1_RM	Update of the training module, deletion of CRDM related queries Update of the training module, deletion of CRDM related reports Update of the training module, deletion of CRDM related queries Update of the training module, deletion of CRDM related reports
Links with other requests		
Links	Reference	Title

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

**Summary of functional, development, infrastructure and migration impacts**

Portions of T2S interface (U2A and A2A) related to Static Data Management will be decommissioned and covered by newly developed, corresponding functionalities in the CRDM common component.

The T2S resend function will not handle flows coming from common components:

- Messages/files sent by common component business interfaces cannot use T2S resend functionality, but usage of retrieval capability provided by the Network Service Providers is possible
- Messages/files sent by common component business interfaces cannot use T2S resend functionality, but usage of Single/Massive manual resend through request to the 4CB Service Desk is possible

Some changes to elements of the CRDM business interface (specifically to the consolidated XML schemas) will be relevant for T2S users once T2S migrates to T2-T2S Consolidation. The specific items are listed as part of the detailed assessment of CR704: changes to Party messages (reda.014, reda.022, reda.017 and reda.043) to support Contact Details elements related to a Party (if any) are part of these changes

Changes to Liquidity Transfer Order messages and screens to extend the reference fields to 35 characters (and the related business rules to prevent references longer than 16x for transfers defined on DKK accounts) will be implemented in CRDM with this CR.

camt.069 and camt.009 CRDM Usage Guidelines will be amended to correctly report the new BR for the correct managing of the query type between the two interfaces.

Decommissioning of all above mentioned messages and screens from T2S INTF. This includes the deletion of all SDMG related business rules, input and output flows and updates on INTF functions (e.g. Message subscription, Pagination).

Decommissioning of all above mentioned screens, queries and reports related to CRDM from QUM/REM module.

Furthermore, updating the affected UDFS, GFS and UHB chapters according to the above mentioned points

**Main Cost Driver:**

Deletion and Update of the documentations related to the decommissioning of the SDMG related messages/screens.

**Impact on other TARGET Services and projects**

CRDM: development of business interface components for all T2S-related Static Data objects. No further impact on CSLD.  
No impact on CSLD/TIPS.  
No major impact expected by ECMS.

<b>Summary of project risk</b>
<b>Security analysis</b>
Based on the information currently available no adverse effect has been identified during the security assessment. A final check will be conducted in the context of the CSLD PPSA by 21/03/2021.