EUROPEAN CENTRAL BANK

EUROSYSTEM

T2S CHANGE REQUEST FORM
General Information (Origin of Request)   ☐ User Requirements (URD) or GUI Business Functionality Document (BFD)   ☒ Other User Functional or Technical Documentation (SYS)

Request raised by: Eurosystem		**Institute:** 4CB	**Date raised:** 21/04/2020
Request title: Allow 18 digits (of which max 2 decimals) in Amount fields of messages camt.004, camt.052, camt.053 and alignment of error texts			**Request No.:** T2S 0734 SYS
Request type: Common	**Classification:** Maintenance		**Urgency:** Normal
1. Legal/business importance parameter: High[1]		**2. Market implementation efforts parameter:** Low[2]	
3. Operational/Technical risk parameter: Low[3]		**4. Financial impact parameter:** No cost impact[4]	
Requestor Category: Eurosystem		**Status:** Implemented.	

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 (Jun 2021)	R2.0 (Nov 2021)	R6.0 (Jun 2022) T2S>ESMIG	R6.2 (Nov 2022)
ESMIG (Connectivity)					CR-701	
CRDM (Reference data)	CR-719	CR-721	CR-704 CR-696		CR-705	
BILL (Billing)				CR-697	CR-706	
BDM (Business day)		CR-698			CR-707	
DWH (Historical data)					CR-699	
LEA (Legal archiving)					CR-700	
T2–T2S communication		CR-702 (ICL) CR-703 (camt.050)	CR-729			CR-734
Liquidity management			CR-708 (Outbound LT) CR-709 (Cash sweep)			
Maintenance window			CR-710			

Reason for change and expected benefits/business motivation:

The Eurosystem aims at implementing ISO 20022 messages in a harmonised and consistent way to the possible extent, particularly in the context of the T2-T2S Consolidation project. This is expected to contribute to maximise the value of ISO 20022 as a means to reduce industry cost and operational risk, and enable interoperability.

In this context, it is necessary to adapt the camt.004 (Return Account), camt.052 (Bank To Customer Account Report) and camt.053 (Bank To Customer Statement) messages. As in other cash and reference data messages the specification of the Amount fields shall be increased to 18,2 characters.

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[1] Legal/business importance parameter was set to High because its implementation is needed to achieve the objectives of the T2-T2S Consolidation project.
[2] Market implementation effort parameter was set to Low as only limited adaptations would be needed on users' side to cater for the new specifications of 6 message fields.
[3] Operational/technical risk parameter was set to Low as updates of field specifications are a frequent type of change in T2S, and in the case of CR-734, performed for consistency with other messages.
[4] CR-734 is one of the T2S CRs related to the T2-T2S Consolidation project

Description of requested change:

The specification of the following message fields will be changed from 14,5 to 18,2 characters:

camt.004
RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Amt

camt.052
BkToCstmrAcctRpt/Rpt/Bal/Amt
BkToCstmrAcctRpt/Rpt/TxsSummry/TtlNtriesPerBkTxCd/Sum

camt.053
BkToCstmrStmt/Stmt/Bal/Amt
BkToCstmrStmt/Stmt/Ntry/Amt
BkToCstmrStmt/Stmt/Ntry/NtryDtls/TxDtls/Amt

In addition, certain error messages used at Interface level will be made more generic in order to be used jointly by T2S and the new Common Component interfaces.

Submitted annexes / related documents:

Outcome/Decisions:

* CRG on 26 May 2020: CRG members agreed to launch the preliminary assessment of CR-734.
* CRG on 7 September 2020: The CRG recommended CR-734 for authorisation by the T2S Steering Level.
* AMI-SeCo on 14 September 2020: The AMI-SeCo agreed with the recommendation of the CRG to authorise the CR.
* CSG on 14 September 2020: The CSG agreed to authorise the CR.
* NECSG on 14 September 2020: The NECSG agreed to authorise the CR.
* PMG on 25 September 2020: the PMG agreed to launch the detailed assessment of CR-734 in view of R5.2.
* MIB on 03 November 2020: the MIB agreed to authorise CR-734.
* CRG on 17 December 2020: the CRG recommended to the PMG the implementation of CR-734 in release 6.2.
* OMG on 17 December 2020: the OMG identified an operational impact for CR-734.
* PMG on 18 December 2020: the PMG recommended the inclusion of CR-734 in STP for R6.2 for approval by the Steering Level.
* CSG on 7 January 2021: the CSG approved the inclusion of CR-734 in STP for R6.2.
* NECSG on 7 January 2021: the NECSG approved the inclusion of CR-734 in STP for R6.2.
* MIB on 27 January 2021: the MIB approved the inclusion of CR-734 in STP for R6.2.
* CSG on 27 October 2022: the CSG approved the de-scoping of CR-734 from the scope R6.2 and its inclusion within a hotfix release within the T2-T2S consolidation go-live date on 18 March 2023.
* MIB on 27 October 2022: the MIB approved the de-scoping of CR-734 from the scope R6.2 and its inclusion within a hotfix release within the T2-T2S consolidation go-live date on 18 March 2023.

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Documentation to be updated:**Impact on message documentation on MyStandards / schema:**

Update of the datatype of the following message fields to totalDigits = 18 and fractionDigits = 2

camt.004.001.08
- RtrAcct/RptOrErr/AcctRpt/AcctOrErr/Acct/MulBal/Amt

camt.052.001.08
- BkToCstmrAcctRpt/Rpt/Bal/Amt
- BkToCstmrAcctRpt/Rpt/TxsSummry/TtlNtriesPerBkTxCd/Sum

camt.053.001.08
- BkToCstmrStmt/Stmt/Bal/Amt
- BkToCstmrStmt/Stmt/Ntry/Amt
- BkToCstmrStmt/Stmt/Ntry/NtryDtls/TxDtls/Amt

Impact on UDFS/UHB business rules:
Certain error messages will be shared between T2S INTF and the new CSLD Common Component business interfaces. Some of these error messages, containing references to T2S, will be amended in order to make them more generic, as already done for some back-end error messages.

	T2S Error Text	**CSLD Error Text**
IIMS001	The received single message type is not known in T2S.	The received single message type is not known.
ICSA002	The T2S System User is not known in T2S.	The System User is not known.
ICSA003	The T2S System User is blocked due to lockout.	The System User is blocked due to lockout.
ICSA004	The Technical Sending User is not known for T2S.	The Technical Sending User is not known.
ICSA011	The Business Sending User is not known in T2S.	The Business Sending User is not known.
QMPQ001	The T2S System User has not the privilege to initiate such a request for the specified object.	The System User has not the privilege to initiate such a request for the specified object.
QMPQ002	The T2S System User has not the privilege to initiate such a request.	The System User has not the privilege to initiate such a request.
IICP001	The T2S System User is not authorised to initiate such request due to missing privilege.	The System User is not authorised to initiate such request due to missing privilege.
IIMP120	T2S is not allowed as Instructing Party	Service not allowed as Instructing Party

UDFS
3.2.1.6.5 Scenario 5: Business validation derived from a general rule in T2S triggering an error message

This situation generally occurs when an instruction infringes an established rule, independently of the correctness of the inbound message validation.

Cf. for instance to business rule QMPQ001:

"A ~~T2S~~ system user must have the appropriate privilege for the specified object to be permitted to query the requested information."

For example, a message camt.064 (LimitUtilisationJournalQuery) is sent to T2S to query the journal on

the usage of the limits for an account for which the sender does not hold sufficient privilege. T2S answers with a message camt.065 (LimitUtilisationJournalReport) containing the reason code Q087 mentioning the insufficient privilege.

In this case, the business rule refers in general to all inbound messages and their respective outbound message. The information is presented as follows into the appendix:

BUSINESS RULE ID	BUSINESS RULE DESCRIPTION	INBOUND MESSAGE	OUTBOUND MESSAGE	STATUS	REASON CODE	ERROR INFORMATION
QMPQ001	A ~~T2S~~ system user must have the appropriate privilege for the specified object to be permitted to query the requested information.	Any query message	All respective outbound messages	n/a	Q087	The ~~T2S~~ System User has not the privilege to initiate such a request for the specified object.

3.2.1.6.7 Scenario 7: Business validation applicable to the BAH regardless of the payload message

Upon receipt of any payload message, the characteristics of the Business Application Header of the business message are verified according to the defined validation.

Cf. for instance to business rule IIMS001:

"*A message type has to be supported. ~~by T2S.~~"*

For example, a message type not supported by T2S is sent to the system which answers with a message admi.007 mentioning that the message is unknown to T2S.

In this case, the information about the business rule is presented as follows into the appendix:

BUSINESS RULE ID	BUSINESS RULE DESCRIPTION	INBOUND MESSAGE	OUTBOUND MESSAGE	STATUS	REASON CODE	ERROR INFORMATION
IIMS001	A message type has to be supported ~~by T2S~~.	head.001	admi.007	n/a	I005	The received single message type is not known ~~in T2S~~.

4.1 Index of Business Rules and Error Codes

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
…	…	…	…	…	…	…

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
ICSA002	The ~~T2S~~ System User sending the inbound A2A communication has to be known ~~in T2S~~.	head.001	admi.007		I008	The ~~T2S~~ System User is not known ~~in T2S~~.
ICSA002	The ~~T2S~~ System User sending the inbound A2A communication has to be known ~~in T2S~~.	head.002	admi.007		I008	The ~~T2S~~ System User is not known ~~in T2S~~.
…						
ICSA003	The ~~T2S~~ System User sending the inbound A2A communication must not be locked.	head.001	admi.007		I009	The ~~T2S~~ System User is blocked due to lockout.
ICSA003	The ~~T2S~~ System User sending the inbound A2A communication must not be locked.	head.002	admi.007		I009	The ~~T2S~~ System User is blocked due to lockout.
ICSA004	The Technical Sending User (Party Technical Address) which was used for sending the inbound A2A communication has to be known ~~in T2S~~.	head.001	admi.007		I018	The Technical Sending User is not known ~~for T2S~~.
ICSA004	The Technical Sending User (Party Technical Address) which was used for sending the inbound A2A communication has to be known ~~in T2S~~.	head.002	admi.007		I018	The Technical Sending User is not known ~~for T2S~~.
…						
ICSA011	The Business Sending User has to be known ~~in T2S~~.	head.001	admi.007		I072	The Business Sending User is not known ~~in T2S~~.
ICSA011	The Business Sending User has to be known ~~in T2S~~.	head.002	admi.007		I072	The Business Sending User is not known ~~in T2S~~.
…						
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	respective outbound business message for received inbound message except for		I007	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
			the messages which are explicitly listed			
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	camt.073	<RJCTD>	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	sese.022	<RJCTD>	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	camt.067	<RJCTD>	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	camt.075	<RJCTD>	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on	head.001	semt.014	<RJCTD>	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
	system level. The check for the data scope including object level is processed in the backend modules.					privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	sese.024	<RJCTD >	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	sese.027	<RJCTD >	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
IICP001	A ~~T2S~~ System User must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action on system level. The check for the data scope including object level is processed in the backend modules.	head.001	sese.031	<RJCTD >	OTHR	The ~~T2S~~ System User is not authorised to initiate such request due to missing privilege.
…						
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	respective outbound business message for received inbound message except for the messages which are explicitly		I069	~~T2S~~ Service is not allowed as Instructing Party

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
			listed			
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	camt.073	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	sese.022	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	camt.067	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	camt.075	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	semt.014	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	sese.024	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	sese.027	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
IIMP120	In an incoming message, ~~T2S~~ Service BIC cannot be informed in the BIC and Parent BIC simultaneously within the 'From' block.	head.001	sese.031	<RJCTD>	OTHR	~~T2S~~ Service is not allowed as Instructing Party
...						
IIMS001	A message type has to be supported ~~by T2S~~.	head.001	admi.007		I005	The received single message type is not known ~~in T2S~~.
...						
QMPQ001	A ~~T2S~~ system user must have the appropriate privilege for the specified object to be	any query message	any query response		Q087	The ~~T2S~~ System User has not the privilege to

BR NAME	DESCRIPTION	INBOUND MESSAGE	REPLY MESSAGE	CODE USE	REASON CODE	ERROR TEXT
	permitted to query the requested information.		message			initiate such a request for the specified object.
QMPQ002	A ~~T2S~~ system user must have the appropriate privilege for at least one object to be permitted to query the requested information	any query message	any query response message		Q088	The ~~T2S~~ System User has not the privilege to initiate such a request.

UHB

6.4.2.1 All

Reference for error message	Field or Button	Error Text	Description
…			
IICP001		The ~~T2S~~ system user is not authorised to initiate such request due to missing privilege.	A ~~T2S~~ system user must have the appropriate privilege to be authorised for an intended request. The check only includes generic authorisation for the requested action at system level. The check for the data scope including object level is processed in the backend modules.

6.4.2.2 All Screens which allow the initiation of a query

Reference for error message	Field or Button	Error Text	Description
QMPQ001		The ~~T2S~~ System User has not the privilege to initiate such a request for the specified object.	A ~~T2S~~ system user must have the appropriate privilege for the specified object to be permitted to query the requested information.
QMPQ002		The ~~T2S~~ System User has not the privilege to initiate such a request.	A ~~T2S~~ system user must have the appropriate privilege for at least one object to be permitted to query the requested information.

Preliminary assessment:

- **Financial impact:** No cost impact on T2S
- **Impacted modules: INTF (MSG), QUM, LTSI/LEA (DWH), LQMG**
- **Findings:**
  - Currently LQMG composes the flow to generate the Floor/Ceiling notification using the information that is notified from SETT. This composition would require a revision and possibly the application of additional checks to ensure that the format of the amount value is expressed in format 18,2
- **Open issues:**
  - none

Detailed assessment:

EUROSYSTEM ANALYSIS – GENERAL INFORMATION	

T2S Specific Components		Common Components
LCMM		
	Instructions validation	
	Status management	
	Instruction matching	
	Instructions maintenance	
	Penalty Mechanism	
Settlement		
	Standardisation and preparation to settlement	
	Night-time Settlement	
	Daytime Recycling and optimisation	
	Daytime Validation, provisioning & booking	
	Auto-collateralisation	
Liquidity Management		
x	Outbound Information Management	

	NCB Business Procedures		
	Liquidity Operations		

T2S Interface *(as of June 2022 without Static Data Management, Communication for SDMG, Scheduler, Billing)*			
x	Communication		
	Outbound Processing		
x	Inbound Processing		

Static Data Management *(until June 2022)*		**Common Reference Data Management** *(from R6.0 June 2022)*	
	Party data management		Party data management
	Securities data management		Securities data management
	Cash account data management		Cash account data management
	Securities account data management		Securities account data management
	Rules and parameters data management		Rules and parameters data management

Statistics and archive		**Statistics and archive**	
	Statistical information (until June 2022)		Short term statistical information
	Legal archiving (until June 2022)		Legal archiving (from R6.0)
			Data Warehouse (from R6.0)

Information *(until June 2022 containing reference data)*		**CRDM business interface** *(from R6.0 June 2022)*	
x	Report management		Report management
x	Query management		Query management
			Communication
			Outbound Processing
			Inbound Processing

Operational Services			
	Data Migration (T2S DMT)		Data Migration (CRDM DMT, from R6.0)
	Scheduling (until June 2022)		Business Day Management (from R6.0)
			Business Day Management business interface (from R6.0)
	Billing (until June 2022)		Billing (from R6.0)
			Billing business interface (from R6.0)
	Operational Monitoring		Operational and Business Monitoring
	OMEGA Templates		

Impact on major documentation		
Document	**Chapter**	**Change**
Impacted GFS chapter		
Impacted UDFS chapter	**QUM:** 3.2.1.6.5 Scenario 5: Business validation derived from a general rule in T2S triggering an error message	Update of the BR text
	3.2.1.6.7 Scenario 7: Business validation applicable to the BAH regardless of the payload message	Update of BR text
	4.1 Index of Business Rules and Error Codes	Update of BRs
Additional deliveries for	Message documentation for camt.004, camt.052 and camt.053	Update of the schema Upload to MyStandards

Message Specification		
UHB	6.4.2.1 All 6.4.2.2 All Screens which allow the initiation of a query	Update IICP001 Change the Business Rules QMPQ001 and QMPQ 002
Other documentations		
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

Change the Amount fields for the affected Query responses from 14,5 to 18,2 characters. The affected Query responses are:
- T2S Dedicated Cash Account Balance Query
- Cash Forecast Query
- Outstanding Auto-Collateralisation Credit Query
- T2S Overall Liquidity Query

Change also the Amount fields for Current and Following Day Cash Forecast Report as well as Statement of Accounts.

The above named business rule error text needs to be updated.

Main Cost Driver: Adjustment of the format in the impacted message fields and the implementation of the new business rule texts

Impact on other TARGET Services and projects

No impact on CSLD project.
No impact on ECMS.
No impact on TIPS.
No impact on TARGET2 as long as CR is not implemented before T2S Release 6.2

Summary of project risk

Security analysis

No potentially adverse effect was identified during the security assessment.