

TARGET2-Securities

Releases - Past implementations

Payments Infrastructures Division

Payment Systems Department

Last update: 9th April 2021



BANCO DE
PORTUGAL
EUROSISTEMA

Table of Contents

Releases 2016

- Release 1.2.1 (January)
- *Release 1.1* (March)
- *Release 1.1.5* (August)
- *Release 1.2* (November)

Releases 2017

- *Release 1.2.2* (March)
- *Release 1.3* (June)
- Release 1.3.1 (December)

Releases 2018

- *Release 1.3.2* (February)
- *Release 2.0* (June)
- Release 2.1 (September)
- Release 2.2 (November)



Table of Contents

Releases 2019

- *Release 2.3* (February)
- *Release 3.0* (June)
- *Release 3.1* (September)
- *Release 3.2* (November)

Releases 2020

- *Release 3.3* (February)
- *Release 4.0* (June)
- *Release 4.2* (November)

Releases 2021

- *Release 4.3* (February)



Release 1.2.1

Calendar

- Deployment in Test Environment (UTEST): Given the low risk, release implemented in the Maintenance Window of January 7th
- Deployment in Production environment: **January 7th**.

Scope: resolution of 7 problems.

Release successfully deployed!



Release 1.2.1

Problems (PBI)

Number	Description
PBI000000161054	<i>Technical Netting due to failed optimization</i>
PBI000000161094	<i>Instruction with link "after" remains unsettled event though predecessor was actually settled.</i>
PBI000000161120	<i>Partial Settlement failure</i>
PBI000000161153	<i>Re-Alignment instructions cancelled by T2S, and re-instructed</i>
PBI000000161161	<i>Settlement Instruction still unsettled but securities are available</i>
PBI000000161178	<i>Request to receive the message sese.023</i>
PBI000000161196	<i>PROD Problems using the "LINK AFTER"</i>



Release 1.1

Calendar

- Deployment in Test Environment (UTEST): between January 18th and March 4th (at different stages).
- Deployment in Production environment: **March 4th**.

Scope: Implementation of 12 *change requests* (CR) and resolution of 174 problems.

Release successfully deployed!



Release 1.1

Change requests

Number	Description
<u>T2S-0445-SYS</u>	<i>User Access Rights Report</i>
<u>T2S-0466-BFD</u>	<i>Implementation of non-repudiation for U2A</i>
<u>T2S-0471-SYS</u>	<i>Deferred processing of maturity/expiry date update in T2S</i>
<u>T2S-0494-SYS</u>	<i>Flat file solution for reports at end of day (EOD) period</i>
<u>T2S-0495-SYS</u>	<i>Add settlement transaction condition code “TRAN” as a possible message subscription parameter</i>
<u>T2S-0497-SYS</u>	<i>No check on minimum settlement unit when settling Corporate Action instructions</i>

Legend:

 - Change Requests with impact on the cash side



Release 1.1

Change requests

Number	Description
<u>T2S-0505-SYS</u>	<i>Extend the coverage of messages subject to copies</i>
<u>T2S-0513-SYS</u>	<i>Adding new message subscription parameter types for Business Sending Party, Instructing Party and Business Sending User</i>
<u>T2S-0537-SYS</u>	<i>The complete Statement of Holdings report (semt.002) should include zero positions that have been subject to settlement during the day</i>
<u>T2S-0538-SYS</u>	<i>Change of fractional digit of Settlement Unit Multiple (SUM) of securities</i>
<u>T2S-0570-SYS</u>	<i>Removal of coexistence restriction on the message fields Old Field Value and Field Value in the Party Activity Advice and Party Audit Trail Report</i>
<u>T2S-0589-SYS</u>	<i>Non-editorial changes to the Flat file solution for reports at end of day (EOD) period</i>

Legend:

 - Change Requests with impact on the cash side



Release 1.1

Problems (PBI)

Number	Description
PBI000000002111	<i>EAC: Issue with IAM log out</i>
PBI000000150668	<i>If a customer try to create an intraday limit the file will be displayed as unsettled and receives an error.</i>
PBI000000153786	<i>IAC: in a Pending intraposition movement report (semt.034) unexpected repeated reason code tags are included</i>
PBI000000154453	<i>Problem with screen "intra-balance movements": Value "COCB-CosD blocking" available to Payment Bank user in dropdown menu of "balance from"/"balance to".</i>
PBI000000154712	<i>EAC - Inconsistency between exported Sec Positions and GUI</i>
PBI000000155568	<i>It is not possible to submit changes to an ISIN because of format problems in the settlement units fields.</i>
PBI000000155742	<i>Wrong amounts stemming from wrong background calculation shown in screen Cash Forecast</i>
PBI000000155769	<i>MIG2: GUI - No privileges shown in Grant/Revoke Privileges Screen</i>
PBI000000155882	<i>User-to-application mode-No reason code displayed when the settlement instruction has the 'Party hold' indicator set to 'On hold'[IAC/EAC] telco 2015-09-15</i>
PBI000000156118	<i>Application-to-application mode - Strange value in tag PartySAC.Party for reda035</i>
PBI000000156351	<i>User-to-application mode – Settlement instructions Details does not show Settlement Amount decimals for FREE instructions</i>
PBI000000156374	<i>User-to-application mode-Cash forecast screen-Available ACO expected but equal to zero</i>
PBI000000156627	<i>User-to-application mode-CASH FORECAST Screen-Wrong information in case of 2 DCAs</i>
PBI000000156725	<i>EAC: T2S does not recognize the default DCA if no DCA is provided in SI</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000156746	Error when releasing new Securities valuation
PBI000000156796	Credit consumer field in Limit Utilisation
PBI000000156816	Granted role: collateral manager: Not displayed in data change screen
PBI000000156828	Billing - invoice correction and regeneration
PBI000000156835	Customer claims it is not possible to DELETE an INVESTOR-link.
PBI000000156837	PROD: T2S shows wrong Security Revision Details
PBI000000156839	Camt.074 rejected with IIMP076-More than one of the T2S Actor References are informed.
PBI000000156848	MSA configuration in T2S GUI for ISIN where other CSD is SME.
PBI000000156854	Reda.035 fields in wrong format
PBI000000156861	Invalid collateral value on T2S Overall Liquidity
PBI000000156867	Missing response to query colr.001
PBI000000156876	[EAC] T2S Bilateral: Mismatch of Party details for Sese.023 in T2S-GUI and respective feedback Sese.024
PBI000000156881	Inconsistent BIC8 enrichment.
PBI000000156890	Missing privileges for adding a link to an existing Settlement Instruction



Release 1.1

Problems (PBI)

Number	Description
PBI000000156913	<i>Visualization problem of Limit Utilisations list screen.</i>
PBI000000156920	<i>Application-to-application mode community testing - problems round "get AutoColl limit"</i>
PBI000000156937	<i>MIG2 Unexpected block in camt.010</i>
PBI000000156951	<i>User is expecting to see remainder of a partially settled securities trade in screen "Cash Forecast Details"</i>
PBI000000156967	<i>Security Search fails to display ISIN which exists in T2S</i>
PBI000000156972	<i>Hold Release Instruction denied with misleading Reason Code description</i>
PBI000000156974	<i>CoSD-Hold isn't sent on ISD</i>
PBI000000157006	<i>Sese.024 rejected is sent by T2S for a Sese.023 FOP with Settlement currency as 'USD'</i>
PBI000000157012	<i>MIG2 - UNCRITMMXXX Problem with privileges</i>
PBI000000157014	<i>MIG 2 - GUI Data changes screen</i>
PBI000000157025	<i>MIG2 - T2S Bilateral: Sorting is not working fine in statement of holdings</i>
PBI000000157039	<i>Remove the error message and make visible all the field values even for revision with no changes</i>
PBI000000157041	<i>Technical Error 9999-DPU1907 received when changing the autocoll rule of a Payment Bank from mRepo to Null</i>
PBI000000157043	<i>OOps-screen is shown while testing Pbl. 156554</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000157046	User-to-application mode-Message Details screen cannot be clearly seen.
PBI000000157049	No feedback received after execution of bilateral cancellation of matched X CSD instruction
PBI000000157058	User-to-application mode: New external RTGS account: Avoid duplicates
PBI000000157097	CSDP admin user sees other CSD parties in the grant / revke role screen new summary
PBI000000157104	Change item 113 from "U2A Query - Outside Congestion Period - Granted Sytem Granted System Privileges List Query List Query" to " U2A Query - Outside Congestion Period - Granted System Privileges List Query" (removing " List Query" at end and "G
PBI000000157112	DCA validity date exceeding validity date of its party.
PBI000000157117	Error message when approving a task
PBI000000157129	Question regarding Auto-Coll testing in EAC
PBI000000157142	User-to-applicationmode T2S Party BIC change
PBI000000157148	Problems in creating a CSD link in Prod environment
PBI000000157150	[MIG2] Parent BIC not known in Immediate LT screen
PBI000000157156	Migration Window Dress Rehearsal 8 - Missing of the expression 'migrated' in DMT file
PBI000000157171	When creating a new account link "0209-DAC3209..." failure occurred
PBI000000157176	In the Semt.002 the activity indicator is "true" even if there is no transaction found.



Release 1.1

Problems (PBI)

Number	Description
PBI000000157186	<i>MIG2: issue with Total collateral value per T2S DCA</i>
PBI000000157204	<i>Outstanding autocollateralisation screen not working</i>
PBI000000157235	<i>MIG2: Unsettled instruction without reason</i>
PBI000000157237	<i>MIG 2 - Cash forecast</i>
PBI000000157259	<i>The changes in the data changes screen not displayed.</i>
PBI000000157266	<i>Issue with revalidation after securities update</i>
PBI000000157308	<i>OPERDAY: C1P0 got stuck due to messages which were tried to be revalidated by SETT, but not known to SETT.</i>
PBI000000157313	<i>User-to-application mode: Settlement instruction details screen: missing original Party 4</i>
PBI000000157337	<i>Issue on privilege DDQ_T2SOverallLiquidityQuery given by cross system entity.</i>
PBI000000157344	<i>Overall Liquidity - Search/List Screen Parent BIC/Party BIC unexpectedly mandatory</i>
PBI000000157350	<i>T2S: cash forecast in MIG2</i>
PBI000000157363	<i>MIG2 - Available Auto-Collateral et total Collateral Values</i>
PBI000000157369	<i>Incorrect behaviour of Restriction Type RN07 for sese.023 PFODs (settlement quantity is null)</i>
PBI000000157382	<i>EAC - restriction rule for one leg of an already matched instruction</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000157397	<i>Settlement uses previous day prices for autocoll and newly issues securities are not considered for autocoll</i>
PBI000000157403	<i>2 cash accounts defined simultaneously as default for one securities account</i>
PBI000000157411	<i>Application-to-application mode-semt033 wrongly received with a CTHP Domain Value Code</i>
PBI000000157413	<i>Production: Security modification failed (reda.029) with error code DSU1800</i>
PBI000000157431	<i>Securities Valuation New screen: Error in the decimal digits of the field "Valuation Price".</i>
PBI000000157449	<i>4-Eyes-activity/2nd step (revoke) not possible in case credit and debit account were closed since the 4-Eyes-activity/1st step</i>
PBI000000157454	<i>Specific restricion validation not working as expected</i>
PBI000000157468	<i>On Graphical User Interface reasoncode CANI shown, A2A just CANS</i>
PBI000000157471	<i>Graphical User Interface - Instruction could not be retrieved by using the Delivering CSD Participant.[IAC/EAC] telco 2015-10-13</i>
PBI000000157490	<i>Sese24 wrong receiver</i>
PBI000000157496	<i>Resend for sese.025 message not possible</i>
PBI000000157499	<i>Inconsistencies in Cash Forecast Details screen</i>
PBI000000157508	<i>Semt.018 wrong formatted</i>
PBI000000157512	<i>T2S overall liquidity screen - wrong information on screen</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000157515	<i>PROD: missing transaction inside semt.017 report</i>
PBI000000157530	<i>Camt.004 wrong format</i>
PBI000000157551	<i>Invalid INTF request from SDMG</i>
PBI000000157555	<i>Application-to-application mode REDA009 Security.MinimumSettlementUnit and Security.SettlementUnitMultiple format in case of a deletion reporting</i>
PBI000000157574	<i>EAC - U2A limit utilisation with a wrong parent BIC and 3 rows instead of one</i>
PBI000000157604	<i>Problem with received reda.041 schema validation failed</i>
PBI000000157610	<i>Instruction wrongly put in CSD Validation Hold</i>
PBI000000157620	<i>Currency in the 4 eyes confirmation screen missing.</i>
PBI000000157631	<i>Semt.018 incorrectly reports settlement instructions with multiple Hold conditions.</i>
PBI000000157642	<i>Missing settlement quantity on sese.024</i>
PBI000000157644	<i>Cancellation of T2S Ref= 1509100039366223</i>
PBI000000157649	<i>Error when trying to print billing file</i>
PBI000000157651	<i>Application-to-application mode Reda.047 reason message is not in position 4</i>
PBI000000157680	<i>[MIG2] Not able to grant Priveleges DRGP001</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000157686	<i>T2S Bilateral: Time details are not displayed for Security Restrictions in Query and in Revision history</i>
PBI000000157691	<i>External CSD settlement instruction unexpected cancellation</i>
PBI000000157708	<i>Cancellation of counterparty's realignments received in addition to cancellation of own realignment when cross instruction cancelled bilaterally</i>
PBI000000157723	<i>Settlement instruction with an ISIN not known in T2S</i>
PBI000000157728	<i>Settlement instruction with an ISIN not known in T2S</i>
PBI000000157739	<i>Negative Balance in fields "Actual" and "Projected" fields in cash forecast.</i>
PBI000000157741	<i>Semt.027 incorrectly reports settlement instructions in status pending.</i>
PBI000000157772	<i>Collateralisation not triggered for PARBITMMXXX</i>
PBI000000157787	<i>Immediate Liquidity Transfer Query is very slow in GUI</i>
PBI000000157822	<i>No access to collat values security screen via Cross system entity</i>
PBI000000157824	<i>User-to-application mode-screen _Total collateral values (T2S DCA)</i>
PBI000000157828	<i>Migration Window DressRehearsal 9 - Creation of enriched file for NBB-SSS Pending Instructions failed</i>
PBI000000157845	<i>Data Migration Tool - Rejt – ETFT</i>
PBI000000157850	<i>Space characters at the beginning and at the end of flat file.</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000157860	<i>T2S PROD - debits and credits in Cash forecast of today and tomorrow are identical</i>
PBI000000157864	<i>No result displayed for Search & list Outbound msg in one specific case</i>
PBI000000157874	<i>Limit Utilisation query - the primary CMB detection must be corrected</i>
PBI000000157877	<i>Question on schema validation on files</i>
PBI000000157879	<i>Not possible to see the details of the "awaiting approval" CoSD rule - No 4eye principle applicable</i>
PBI000000157882	<i>Auto Collateralisation triggered in the wrong way</i>
PBI000000157905	<i>Failing to reactivate deleted CSD Account Link</i>
PBI000000157908	<i>Extend the Data-scope at object level for a user of CSD party</i>
PBI000000157918	<i>Problems with Audit Trail for Securities data</i>
PBI000000157919	<i>CoSD rule creation error</i>
PBI000000157925	<i>Rules with "Securities Movement Type = ZERO" are incorrectly fulfilled by the second leg of already matched instructions that include quantity different than zero.</i>
PBI000000157928	<i>No generation of reda.035</i>
PBI000000157933	<i>Instruction with pool reference amendment -INVL - MVLI844 ...DDAT - MVLI836 uncorrectly triggered instead of MVC955 - The Condition Modification Instruction referring to a Settlement Instruction contains a pool</i>
PBI000000157934	<i>Semt.002 with 16 digits in quantity</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000157954	<i>In Statement of Transactions report field Securities Account Number has incorrect value.</i>
PBI000000157961	<i>ISIN not found on auto-collateralisation eligibility link new screen</i>
PBI000000157974	<i>Incorrect T2S sequence number in sese.024 messages</i>
PBI000000157978	<i>Different Unit quantity in semt.014 and semt.015</i>
PBI000000158014	<i>Disconnection of Parel PAREFRPPXXX and PAREFRPPKCH from current CMBs</i>
PBI000000158026	<i>Answer to query semt.026 in oversize and semt027 is not sent to customer</i>
PBI000000158028	<i>Defect 339 - T2S A2A - MIG 2 - duplicate fields in REDA009</i>
PBI000000158054	<i>Application-to-application mode –message SEMT.019 issued by T2S is including an empty tag TradId, then creating an error in the legacy system of EOC</i>
PBI000000158059	<i>[EAC] SAC DCA link</i>
PBI000000158065	<i>Request concerning two positions "Fail on intended settlement day" in sep. billing invoice (Billing Reference No.123)</i>
PBI000000158068	<i>Sese.028 received does not mention any settlement amount</i>
PBI000000158124	<i>Settlement Instructions not settled:</i>
PBI000000158143	<i>Missing predecessor messages from LCMM for S4C1301001 in EAC</i>
PBI000000158145	<i>Wrong value of tag in sese25.</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000158160	<i>EAC - Problem related to CoSD Cancellation Transactions.</i>
PBI000000158174	<i>Settlement instruction exporting function is not working correctly</i>
PBI000000158176	<i>SESE.024 WRONG REJECTION MESSAGE</i>
PBI000000158178	<i>Discrepancy between the shown fractions on security positions field "Total quantity" and semt.002 field "Unit"</i>
PBI000000158180	<i>Sese.032 not received for Matched instruction</i>
PBI000000158185	<i>SESE.025 not sent from T2S even if instruction is settled in T2S. Common ticket for CBF and VPDK.</i>
PBI000000158193	<i>ISSUE WITH THE CONSULTATION OF CLIENT'S CASH ACCOUNT POSTINGS. A participant has a message error when he tries to consult his cash account postings in MIG2 environment. Please find attached the printscreen which may help to identify the issue and the</i>
PBI000000158202	<i>EAC - MSA cannot be given to the security if the same MSA exists in another CSD</i>
PBI000000158230	<i>Missing link between message and file in order to evaluate service item 116</i>
PBI000000158247	<i>Wrong value of SttlmDt in semt.015</i>
PBI000000158249	<i>Static Data Updates indicator in breach for 201510 SLA Report</i>
PBI000000158260	<i>Total collateral values missing (T2S DCA)</i>
PBI000000158262	<i>Postings / positions not updated</i>
PBI000000158278	<i>EAC - Account already exist and is not visible</i>



Release 1.1

Problems (PBI)

Number	Description
PBI000000158283	"PAREFRPPLCH" wrongly received a lot of "SAC" which not owned by this DCP client
PBI000000158288	Invalid error code and description (9999-DPU4948) in reda.047 message
PBI000000158312	Customer reported settlement timestamp reported in the camt.054 is not the same as the one reported in the camt.053.
PBI000000158344	Timeout using User-to-application mode the ILT query
PBI000000158348	T2S Wave2 - sese.027 DELI mentions the BIC of the receiver as Account Owner
PBI000000158381	Performance optimizations for security valuations screen
PBI000000158383	T2S GUI - Related Inbound Messages and Outbound Messages buttons of Hold Release Instruction details screen display underlying instruction and related advises
PBI000000158385	<CdtDbtInd> tag with DEBT value instead of CRDT in camt.053 camt.054 camt.006 (PFOD DWP)
PBI000000158395	Unable to get data using the SI search screen (user will be disconnected after 10 Minutes).
PBI000000158414	UTEST: Missing sese.024 fpr rece and missing sese.25
PBI000000158434	Limited access to cash forecast functionality when a secured group is used
PBI000000158470	Partial settlement with CORP - wrong sese.025 content
PBI000000158475	3 instructions unsettled in NTS
PBI000000158494	EAC: wrong decimals in outstanding auto-coll credit screen in field "Total Limit".



Release 1.1

Problems (PBI)

Number	Description
PBI000000158497	<i>Linked instructions unsettled</i>
PBI000000158585	<i>Reported significant delta between the creation timestamp of allegation and the delivery time for the message sese.028 by T2S.</i>
PBI000000158586	<i>No check of BR DSC3040 when sending securities valuation prices via bulk file.</i>
PBI000000158614	<i>Frozen screen when looking by actor reference field</i>
PBI000000158881	<i>Sese.023 - no feedback from T2S</i>
PBI000000158918	<i>4-eyes Update Security request couldn't be seen by the approver</i>
PBI000000158497	<i>Linked instructions unsettled</i>
PBI000000158585	<i>Reported significant delta between the creation timestamp of allegation and the delivery time for the message sese.028 by T2S.</i>
PBI000000158586	<i>No check of BR DSC3040 when sending securities valuation prices via bulk file.</i>
PBI000000158614	<i>Frozen screen when looking by actor reference field</i>
PBI000000158881	<i>Sese.023 - no feedback from T2S</i>
PBI000000158918	<i>4-eyes Update Security request couldn't be seen by the approver</i>



Release 1.1.5

Calendar

- Deployment in Test Environment (UTEST): between June 27th and August 28th (at different stages).
- Deployment in Production environment: **August 29th**.

Scope: Implementation of 7 *change requests* (CR) and resolution of 90 problems.

Release successfully deployed!



Release 1.1.5

Change requests

Number	Description
<u>T2S-0527-SYS</u>	<i>Non editorial change on restriction types configuration)</i>
<u>T2S-0536-URD</u>	<i>De-scope ISIN change functionality (A2A)</i>
<u>T2S-0539-SYS</u>	<i>Reporting of the market-specific attributes together with their securities reference data in the same page of the reda.012</i>
<u>T2S-0545-SYS</u>	<i>Separate release privilege for T2S auto-collateralisation reimbursement instructions</i>
<u>T2S-0553-SYS</u>	<i>Reuse of historical BICs as party codes</i>
<u>T2S-0585-SYS</u>	<i>Apply pagination at <Ntry>-level instead of at <Stmt>-level in camt.053 (Statement of Accounts)</i>
<u>T2S-0618-SYS</u>	<i>Recycling includes arrival of new collateral resources</i>

Legend:

 - Change Requests with impact on the cash side



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000153592	<i>EAC: Graphical User Interface >> Static Data >> Securities >> Securities:Unable to search for securities with maturity date older than 3 months</i>
PBI000000154574	<i>Set up of outbound standing order liquidity transfer didn't work via Application-to-application mode (camt.024)</i>
PBI000000155500	<i>BIC11 not working as a search criterion in Limit/CMB search screens</i>
PBI000000156043	<i>SQL error if too many Search Criteria on Billing Query</i>
PBI000000157160	<i>Semt.033 without securities account</i>
PBI000000157190	<i>[MIG2] SAC transfer issue</i>
PBI000000157356	<i>Application-to-application mode – <OrgnlMsgId><MsgId> of camt.025 is populated with <BizMsgldr> of the related camt.050 instead of <MsgId> of the related camt.050</i>
PBI000000157719	<i>Directed Connected Participant - Settlement instructiion was not partially settled</i>
PBI000000158103	<i>Position migration settled too early</i>
PBI000000158158	<i>RECE leg of sese.027 does not contain the delivering party</i>
PBI000000158189	<i>Application-to-application mode: REDA009 sent with same timestamp for all modifications</i>
PBI000000158243	<i>User-to-application mode: Issues with Limits screen</i>
PBI000000158254	<i>External RTGS Account immediate restriction</i>
PBI000000158264	<i>Reda.009, BizMsgldr not equal within set of paginated reda.009</i>



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000158379	<i>Unexpected change of "Balance from type in semt.014 and semt.015</i>
PBI000000158427	<i>REDA.007 rejected</i>
PBI000000158460	<i>T2S Wave 2 T2S GUI Usage of field Cancellation Pending</i>
PBI000000158518	<i>93 UNSETTLED settlement instructions</i>
PBI000000158534	<i>Unexpected eligibility failure in case of After Link</i>
PBI000000158557	<i>Operating day MIG1 SRR1 stuck</i>
PBI000000158585	<i>Reported significant delta between the creation timestamp of allegation and the delivery time for the message sese.028 by T2S.</i>
PBI000000158588	<i>T2S MIG1 - MWDR #1 - Differing Settlement Quantities in the Securities Settlement Transaction Confirmation V03 (sese.025.001.03) and the underlying Securities Settlement Transaction Instruction V03 (sese.023.001.03)</i>
PBI000000158608	<i>Rejected release instruction for CVAL</i>
PBI000000158634	<i>Why has the content of REDA035 SAC.HoldReleaseDefault changed to 'T' or 'F' where it used to be 'HOLD' or 'RELE'</i>
PBI000000158636	<i>TIISWII-110 - Invalid error code and description (9999-DPU1923) in reda.016 message</i>
PBI000000158641	<i>User-to-application mode - Related Inbound Messages button doesn't get result from Inbound file detail screen Entry dates must be updated</i>
PBI000000158654	<i>Question on SI in status CANS</i>
PBI000000158681	<i>Settlement accounts not squaring due to a "fake" quantity</i>



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000158700	<i>PROD - Report in BO due to 32 MB limit exceeded</i>
PBI000000158823	<i>Settlement Instruction partially settled with an amount lower than the cash threshold</i>
PBI000000158836	<i>Auto-collateralisation happened in incorrect way with 51 collateralisation instead of 1 single</i>
PBI000000158866	<i>Event RMIC stuck in EAC on 29/12/2015</i>
PBI000000158870	<i>Issue on credit consumer of limit utilisation for secondary CMB</i>
PBI000000158892	<i>CSD Account Link not created due to DAC2003</i>
PBI000000158902	<i>Sese.029 not received</i>
PBI000000158904	<i>Sequence number for sese.024 is higher than for sese.025</i>
PBI000000158935	<i>No sese.024 for link WITH after cancel underlying instruction wich was on hold</i>
PBI000000158967	<i>Application-to-application mode-REDA.051 with rejection message DAU3005, even if referenced data record exist.</i>
PBI000000158995	<i>Limit utilization journal screen : information provided misleading/difficult to understand</i>
PBI000000158999	<i>MIG2 - Two SIs linked to a SI in failure report different reason codes</i>
PBI000000159002	<i>Cancellation of IPM</i>
PBI000000159023	<i>Unexpected RltdTxId tag in sese.024 when status AckdAccptd is reported</i>



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000159032	<i>Pending report does not specify pending reason code</i>
PBI000000159041	<i>Generated LTO rejected by T2</i>
PBI000000159060	<i>Summary Privilege display in User access rights query</i>
PBI000000159063	<i>Cplx 17B [INC0000000176264] - Retest NOK</i>
PBI000000159068	<i>PROD: Unsettled SI for lack of cash</i>
PBI000000159077	<i>Camt.018 rejected with Event Type code EEOR</i>
PBI000000159082	<i>PROD - Linkages "WITH" were not respected during settlement</i>
PBI000000159119	<i>TANS error</i>
PBI000000159133	<i>Party modification for technical address is not reported in reda.043.</i>
PBI000000159140	<i>Incident in production environment T2S - relocation 20-01-2016</i>
PBI000000159185	<i>Cumulative billing report is not generated for the CSD while querying via A2A real time</i>
PBI000000159194	<i>Sese.024 REJT contains additional error codes MVCV239 and MVCV280 incorrectly</i>
PBI000000159224	<i>IAC: CSD validation hold rule is not detected for realignment instruction with reference – 1601260052649236</i>
PBI000000159235	<i>December invoice: possible miscalculation for that for intra-balance movement having collateral flag empty</i>



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000159270	User-to-application mode: Improvement of XML-parsing necessary for Statement of accounts report on the detail screen
PBI000000159310	UTEST - Wrong name of privilege shown
PBI000000159312	Rreda.009: According to Report IDFS (referring to CR 323), the MSA added to the Security by CSD XXX should not be contained in the reda.009 for X XXX since X XXX is not the owner of this MSA.
PBI000000159372	T2S Issue 329675: T2S Bilateral: Incorrect behaviour of Restriction Type RN08
PBI000000159380	Cash Forecast: Navigation different in MIG2 and Prod
PBI000000159452	XSD Violation by semt.027
PBI000000159510	UTEST - NRO enabled - performance slow -interruption during the User admin process
PBI000000158301	Cplx 17 with ACO
PBI000000159262	Night-timeSettlement reporting: two files not sent out during NTS
PBI000000159386	2 transactions on hold linked one each other by link WITH created issue when producing the status advice which communicates that "the linked instruction is on hold" for one of the instruction,resulted in no sending of that sese.024 during NTS reports
PBI000000159535	Corporate Action cancelled with reason code MVSR707-SE.
PBI000000159660	Customer received 4 times same reason codes in a sese.024
PBI000000159694	Transaction reference in semt.002
PBI000000159718	Wrong creation date (tag 'related') in sese.023 'copy' (instruction created using T2S GUI)



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000159720	Migration Window Dress Rehearsal - resend of file not possible
PBI000000159748	Sese.030 rejected
PBI000000159759	Report Configuration details screen, Display generated report button: selection of report fails if Receiving Party (addressee) is different from Owning Party
PBI000000159762	Inbound message Search/List Screen frozen
PBI000000159765	Production instruction CANS
PBI000000159804	Event EODR delayed due to a high number of Security updates
PBI000000159814	MIG2 - Wrong information in sese.028/29
PBI000000159818	UTEST : Unable to setup Securities Account and DCA link
PBI000000159827	Data MigrationTool - Message Subscription Rule - System User Reference to be included as parameter
PBI000000159876	Semt.026 STPD Pending status, Monte Titoli
PBI000000159897	PROD: SI unsettled despite position being available
PBI000000159927	Questions about partial settlements on DCA
PBI000000159950	BOD: within CR517 it has been defined that one of the checks for intraday restriction is that the Valid From inserted when applying a restriction to a Security must be equal to or greater than the Valid From of the relevant Restriction Type.
PBI000000159989	Event IDVP blocked



Release 1.1.5

Problems (PBI)

Number	Description
PBI000000160008	<i>T2S - PRODUCTION: different value of Available Collateral between U2A (GUI T2S) and A2A (camt.003-camt.004)</i>
PBI000000160023	<i>Migration Window Dress Rehearsal 17 - Sese025 production process delay.</i>
PBI000000160034	<i>Reda.009 not generated after massive ISIN upload from Clearstream</i>
PBI000000160077	<i>Very long response time when search on the Outbound Files screen // Outbound Files Details screen</i>
PBI000000160083	<i>Event RMIC blocked from 16:30 to 16:55</i>
PBI000000160144	<i>Semt.002 with UNIT instead of FAMT on 4/5/2016</i>



Release 1.2

Calendar

- Deployment in Test Environment (UTEST): October 7th.
- Deployment in Production environment: **November 7th**.

Scope: Implementation of 10 *change requests* (CR) and resolution of 75 problems.

Release successfully deployed!



Release 1.2

Change requests

Number	Description
<u>T2S-0526-URD</u>	<i>Currency, Settlement amount and debit/credit indicator should be additional matching fields for FOP instructions</i>
<u>T2S-0533-SYS</u>	<i>Remaining to be settled quantity/amount in sese.027 and camt.075</i>
<u>T2S-0536-URD</u>	<i>De-scope ISIN change functionality (U2A)</i>
<u>T2S-0552-SYS</u>	<i>Revoking queued static data updates</i>
<u>T2S-0554-SYS</u>	<i>Data scope reduction on party level should also reduce data scope on user level</i>

Legend:

 - Change Requests with impact on the cash side



Release 1.2

Change requests

Number	Description
<u>T2S-0555-URD</u>	<i>Internal liquidity transfers between Central Bank Cash Account(s) and Payment Bank DCA(s) in T2S</i>
<u>T2S-0558-URD</u>	<i>Enhance functionality to prevent acceptance (i.e. reaching SF1) of new settlement instructions based on the T2S dedicated cash account or securities account</i>
<u>T2S-0566-SYS</u>	<i>Settlement Instruction New Screen: Amendments in Layout and Error Handling</i>
<u>T2S-0582-SYS</u>	<i>Enlarging the list of Static Data objects that can be maintained during the night-time settlement</i>
<u>T2S-0594-SYS</u>	<i>Reporting complete Restriction Type information</i>

Legend:

 - Change Requests with impact on the cash side



Release 1.2

Problems (PBI)

Number	Description
PBI000000156922	<i>T2S Bilateral: Instruction quantity inconsistent in sese.024 and 027</i>
PBI000000158987	<i>Change of Party BIC mapped to wrong Party</i>
PBI000000159050	<i>Issue with closing date of accounts</i>
PBI000000159175	<i>During attempt to delete a report for a not anymore active party an error occurred. Please check how reports can be deleted?</i>
PBI000000153934	<i>Matched Partial Settlement Indicator and Matched Priority in a SI query</i>
PBI000000156446	<i>Information missing in Sese.023 Copy XML</i>
PBI000000156459	<i>T2S Bilateral: Missing additional information in sese.023 Copy. Please find attached an incident discovered by customer when testing for CBF in the Interoperability Environment.</i>
PBI000000156574	<i>Missing information in Grphical User Interface</i>
PBI000000158796	<i>FOP rejection due to negative/positive parameter change</i>
PBI000000158910	<i>Differences in Billing calculations (01-11-2015/30-11-2015) This PBI is opened from INC174485 to track the issue for 'Delivery vs. Paymnets matched' but not bil</i>
PBI000000159476	<i>Impossibility to deactivate subscriptions - error message returned</i>
PBI000000159503	<i>Duplicate reference: settlement inx 1602150053151773 is not considered when performing the duplicate check validation</i>
PBI000000159683	<i>ChangeRequest445 ("User Access Rights Query") - test EAC</i>
PBI000000159704	<i>Settlement Instruction without settlement attempt during ISD.</i>



Release 1.2

Problems (PBI)

Number	Description
PBI000000159707	<i>Settlement Instruction query slow due to search/list by using security id</i>
PBI000000159712	<i>incident "sese.024 not produced"</i>
PBI000000159739	<i>Resent copy of message - requested messages (sese.023) did not arrive.</i>
PBI000000160051	<i>Problem with print list extraction for Securities Position screen</i>
PBI000000160262	<i>Question to outbound transmission charged maybe twice</i>
PBI000000159075	<i>PROD T2S: CMB</i>
PBI000000159258	<i>Error while updating Credit memorandum Balance</i>
PBI000000159677	<i>A closed participant has two accounts still open-</i>
PBI000000160006	<i>Rounding in the billing files</i>
PBI000000159174	<i>Auto collate triggered from collateral providing account even though there was CoSD Rule set up on that account [INC000000176749]</i>
PBI000000159608	<i>Certificate Distinguished Names Search/ List Screen description</i>
PBI000000159944	<i>Questions about partial settlements on DCA discrepancy regarding the camt.054 in terms of settlement timestamp.</i>
PBI000000160511	<i>Migration Window Dress Rehearsal : REMOVAL OF CASE 1 RESTRICTION DID NOT WORK</i>
PBI000000160531	<i>No sese.025 settlement confirmation received for the settled instruction</i>



Release 1.2

Problems (PBI)

Number	Description
PBI000000160566	<i>PROD - Linkages "WITH" were not respected during settlement</i>
PBI000000160588	<i>MIG2 Search List Screen</i>
PBI000000155729	<i>Semt.027 query response not including expected instructions</i>
PBI000000156423	<i>Camt.052 next BD with wrong value in AVSI</i>
PBI000000157316	<i>Application-to-application mode2A cash forecast only partly correct.</i>
PBI000000158544	<i>Invalid camt.004 sent</i>
PBI000000159522	<i>Network configuration for camt.053 not working for payment bank</i>
PBI000000159721	<i>Recycling period of unmatched cancellation instruction</i>
PBI000000159901	<i>Migration Window Dress Rehearsal 17: Problem related to Migration.</i>
PBI000000159971	<i>NTS reported wrongly a lack of cash instead of a lack of link (Instruction AFTE : status MONY or LINK) .. more info to come</i>
PBI000000160164	<i>Role in visible in Data Change screen</i>
PBI000000160204	<i>UTEST - Discrepancy between the pool counter field in a sese.023 copy and the same value displayed via GUI.</i>
PBI000000160206	<i>Not able to delete Restrictions which have been created double</i>
PBI000000160224	<i>User-to-application mode: Wrong reason code and Reason code description in T2S GUI (Cancellation Securities Instruction Details)</i>



Release 1.2

Problems (PBI)

Number	Description
PBI000000160236	<i>Auto collateral Issue</i>
PBI000000160315	<i>Parent BIC missing in the data changes screen</i>
PBI000000160407	<i>COSD rule 200001941 is not correctly replicated in SETT</i>
PBI000000160433	<i>Error-message: DRCX004 RULE SEQUENCE ALREADY ASSIGNED in DMT</i>
PBI000000160452	<i>Uncorrect behaviour when Settlement Type changes</i>
PBI000000160469	<i>Reduction of Database Attempts in INTF-OUP</i>
PBI000000160471	<i>Optimisations for camt.003 Queries</i>
PBI000000160507	<i>Unknown error message in reda.047 (No external error data found for: 9999-DSC4901)</i>
PBI000000160529	<i>Migration Window Dress Rehearsal: M1 cycle stuck.</i>
PBI000000160546	<i>Migration Window Dress Rehearsal: Duration of NTS1 longer than expected</i>
PBI000000160558	<i>CPLX 9 - Issue with CSD Validation Hold release and CoSD Cash Blocking</i>
PBI000000160564	<i>Restriction Type with zero position is reported in semt002.</i>
PBI000000160575	<i>Settlement Instructions cancelled</i>
PBI000000160582	<i>Linked instruction (AFTE link) not settled immediately after original instruction settlement</i>



Release 1.2

Problems (PBI)

Number	Description
PBI000000160590	Unable to unlink three SI due to MVL1810
PBI000000160608	Unmatched in T2S: no cancellation
PBI000000160621	Issue with Reports configuration in UTEST / ECFR. "Regarding the error DRUV005, we detected a bug in the control and we need a PBI to fix it. In the specific case reported by the customer, the party has a future opening date, so it was not yet open."
PBI000000160637	Defect opened following the retest of PBI-159140: Incident in production environment T2S - relocation 20-01-2016
PBI000000160652	Customer complains that searching the ISIN XYZ from Securities screen and then clicking on CSD links button no records are shown while starting from CSD Links screen and searching with ISIN XYZ the links are shown.
PBI000000160676	Cash forecast timeout
PBI000000160731	REVISIONS SEARCH SCREEN SCRASHES (ISSUE 1.B)
PBI000000160769	Revisions screen: wrong line counter displayed (issues 2.a and 3.a)
PBI000000160774	T2S Graphical User Interface problem after searching some outbound files
PBI000000159965	The reda.017 message received from T2S reports historic instead of actual valid values of party names.
PBI000000160758	Application-to-application mode: camt.005 resulting in QMPC072 if DCA plus Account Owner is used as search criteria
PBI000000160804	T2S billing in T2 – Counting rules for service item 0540 (camt.077)
PBI000000160889	No settlement attempt for instructions even if the instruction crediting the account has been settled
PBI000000160944	PROD Settlement Instruction not settled due to lack of cash



Release 1.2

Problems (PBI)

Number	Description
PBI000000161096	<i>Access to T2S GUI screen on sec. restrictions</i>
PBI000000160339	<i>PROD: 12 msg. sese.025 not present in semt.017</i>
PBI000000161039	<i>Payment bank DCA reports a negative balance</i>
PBI000000160755	<i>Pool with inconsistent pool instruction counter accepted and settled</i>
PBI000000161211	<i>Event IDVP blocked</i>



Release 1.2.2

Calendar

- Deployment in Test Environment (UTEST): February 24th.
- Deployment in Production environment: **March 18th**.

Scope: Resolution of 18 problems.

Release successfully deployed!



Release 1.2.2

Problems (PBI)

Number	Description
PBI000000161303	<i>User-to-application: slowness of CSD Link screen in case of ACTIVE and DELTED ISINs are present</i>
PBI000000161305	<i>Auto-Coll on flow: Coll leg settling 2 minutes after credit leg and underlying instruction</i>
PBI000000161312	<i>Movements not present in semt.017</i>
PBI000000161376	<i>EAC: REDA041 Party Delete is not reported</i>
PBI000000161288	<i>Wrong billing in context with the U2A Sett Instruction Query (counted none when download is done - only download is billed)</i>
PBI000000161432	<i>Reda.029 was received, processed and sent; but related outbound message is not visible in GUI</i>
PBI000000161449	<i>Modification of restriction type case 1 not replicated</i>
PBI000000200021	<i>Missing Security Settlement Message - sese.025</i>
PBI000000200038	<i>EAC: In semt.027 response message wrong data records included</i>
PBI000000200070	<i>Party Restriction disappeared in UTEST</i>



Release 1.2.2

Problems (PBI)

Number	Description
PBI000000200076	<i>Error: 0010-DRGP010-INVALID STATIC DATA OBJECTTO BE SECURED when extending privilege in CR545 configuration</i>
PBI000000200088	<i>T2S-Production Ticket - 357324 - reda.041 and reda.035 contain double entries</i>
PBI000000200129	<i>Unexpected rejection for 13000 instructions</i>
PBI000000200189	<i>Instructions missing in semt.027</i>
PBI000000200227	<i>In semt.033 the cancelled instructions (involving FAMT ISIN)have a quantity always equal to zero, whereas the original quantity instruction is not zero</i>
PBI000000200263	<i>DSU4003 - Unknown Instance error unexpectedly produced in reda.047</i>
PBI000000200308	<i>UTEST - SI not settled</i>
PBI000000200405	<i>Data Changes view does not show 'T2S Dedicated Cash Account' for Account Link creations</i>



Release 1.3

Calendar

- Deployment in Test Environment (UTEST): between May 2nd and June 30th (at different stages).
- Deployment in Production environment: **June 30th**.

Scope: Implementation of 20 *change requests* (CR) and resolution of 47 problems.

Release successfully deployed!



Release 1.3

Change requests

Number	Description
<u>T2S-0496-SYS</u>	Add “Corporate Action Event Identifier” and reason code “Cancellation due to transformation” in sese.024
<u>T2S-0532-SYS</u>	Hold/release default at account level should not override the Hold/Release indicator defined at instruction level
<u>T2S-0534-SYS</u>	CFI code and country of issuance of a security should be modifiable and CFI code should be compliant with the updated ISO standard10962
<u>T2S-0548-SYS</u>	Central Bank access to CMB securities account link list query
<u>T2S-0549-SYS</u>	Statement of Transactions and Statement of Settled Intra-Position Movements reporting for Partially Settled transactions to be made SMPG compliant
<u>T2S-0560-SYS</u>	T2S query/reporting functionality must be enhanced to allow the retrieval of the settlement instructions impacted by insolvency and their related SF1 (accepted) /SF2 (matched) timestamps in an efficient and standard way
<u>T2S-0564-SYS</u>	T2S should also validate the counterparty’s securities account in a unmatched settlement instruction
<u>T2S-0565-SYS</u>	T2S should allow CSDs to remove links in instructions under CoSD

Legend:

 - Change Requests with impact on the cash side



Release 1.3

Change requests

Number	Description
<u>T2S-0573-SYS</u>	<i>Reporting of actually impacted securities Sub-Balance Type in settlement confirmation, Intra-position movement confirmation and Intra-balance movement confirmation messages</i>
<u>T2S-0576-SYS</u>	<i>Handling of leading and trailing "blanks" and "/" in A2A and U2A attributes</i>
<u>T2S-0593-SYS</u>	<i>Prevent acceptance (i.e. reaching SF1) of new settlement instructions at the level of a T2S Party</i>
<u>T2S-0595-SYS</u>	<i>Allow settlement restrictions and settlement instructions to impact positions other than the earmarked restriction type used at the securities account level</i>
<u>T2S-0597-SYS</u>	<i>T2S should identify static data-related transmissions for Central Bank auto-collateralisation and client-collateralisation separately for billing process</i>
<u>T2S-0617-SYS</u>	<i>Handling Liquidity Transfers with future value date</i>
<u>T2S-0624-SYS</u>	<i>Remove possibility to amend CoSD Rule and CoSD Rule Set by setting the closing date to past business date</i>
<u>T2S-0625-SYS</u>	<i>CoSD Rule - New/Edit Screen - Discrepancy within UHB and between UHB and GUI</i>

Legend:

- Change Requests with impact on the cash side



Release 1.3

Change requests

Number	Description
<u>T2S-0626-SYS</u>	<i>Allow NCBs to obtain the complete view of all DCAs in the Cash account balances U2A query</i>
<u>T2S-0627-SYS</u>	<i>Managing overlapping of Restriction Types for Security Accounts</i>
<u>T2S-0635-SYS</u>	<i>Introduction of a new event at the end of cut-off of IDVP</i>
<u>T2S-0637-SYS</u> (part 2)	<i>Final message implementation camt.019</i>

Legend:

 - Change Requests with impact on the cash side



Release 1.3

Problems (PBI)

Number	Description
PBI000000160334	<i>PROD issue in creating securities CSD link.</i>
PBI000000160627	<i>SESE.024 pending has a Prty higher than SESE.025</i>
PBI000000160938	<i>An A2A Inbound message with more than 10 Trade Identifications causes an abend on LCMM's transaction Similar issue also for U2A requests</i>
PBI000000161003	<i>UTEST: Closure of a SAC successfully whereas Account links were still open (rule DAU1030)</i>
PBI000000161016	<i>Securities account closing date can not be set</i>
PBI000000161083	<i>Sese.023 without Sese.024</i>
PBI000000161192	<i>Matched Settlement Amount – Accept Notification (sese.024)</i>
PBI000000161232	<i>IAC U2A Cancellation due to failed revalidation with 2 Error Codes in sese.024</i>
PBI000000156685	<i>A slash as first character in tag <TradId> of message sese.028 is not compliant to specifications, but was not rejected</i>
PBI000000157068	<i>Sese.025 message not compliant to UDFS standards receivec</i>
PBI000000158401	<i>Semt.034 report shows status as 'NORE' for partially settled intra position movement</i>
PBI000000160020	<i>Event EODP - Pending SIs missing from semt.018</i>
PBI000000160274	<i>Resend communication screen stuck loading</i>
PBI000000160318	<i>Deletion of Securites CSD Links not possible</i>



Release 1.3

Problems (PBI)

Number	Description
PBI000000160810	User-to-application Screen Outbound Message Search/List and Resend Communication has to be restricted to 8 digits
PBI000000160883	Please check why Hold Instruction still in status 'Not executed'
PBI000000160978	Sese.031 including party holde for receiving party
PBI000000161001	Only 22 settlement conditions were provided (RPTO is missing)
PBI000000161018	Semt018 doesn't display the reason code and description for the pending status of an Inx in status cancellation requested."
PBI000000161024	Settlement instruction questions
PBI000000161029	Grant/Revoke Screen Hangup when called without required ARM-Privileges
PBI000000161056	Question on Isin code not present in a sese.024
PBI000000161072	PROD - Instruction not receycled after provision of resources
PBI000000161134	Semt.018 NORE/LINK pending reason code
PBI000000161146	Settlement instructions pending due to a link
PBI000000161187	Error code: OCSD: REJT:DSU1040 - Invalid Securities Restriction validity period
PBI000000161190	UTEST: semt.026 STPD Match status
PBI000000161226	Start of Day blocked - 2016-10-10



Release 1.3

Problems (PBI)

Number	Description
PBI000000161236	<i>Maximum File Size of 32 MB not accepted in routing configuration</i>
PBI000000161308	<i>Semt.026 STTS Matched status rejected due to QMPC010</i>
PBI000000161310	<i>Incorrect settlement default priority</i>
PBI000000161406	<i>T2S Graphical User Interface - Revisions & audit trail screen shows incorrect details</i>
PBI000000161423	<i>EAC: Restriction Type AS01 not accepted</i>
PBI000000161447	<i>Expected instruction not featured in semt.026</i>
PBI000000160439	<i>Event C1P0 Stuck</i>
PBI000000161075	<i>Invalid error code and description (9999-DPU1923) in reda.016 message</i>
PBI000000161079	<i>Restore of restriction type rule is not possible due to BR DRDX200</i>
PBI000000161170	<i>Unexpected error in Revision screen reported by customer</i>
PBI000000161415	<i>Errors in creating restrictions.</i>
PBI000000157832	<i>MIG2 - Reporting of EEUR sub-balance type in sese.025</i>
PBI000000160980	<i>PROD Trade with T2S Ref 1609011286332238 not partially settled</i>
PBI000000161020	<i>PROD : SI not partially settled despite securities were available</i>



Release 1.3

Problems (PBI)

Number	Description
PBI000000161249	<i>Issue with partialling settlement</i>
PBI000000161295	<i>Cplx 17 with ACO</i>
PBI000000161255	<i>Intraday Restriction not applied when involving the DELI ISO transaction code</i>
PBI000000160191	<i>Auto-collat on stock triggered where on flow was expected.</i>
PBI000000200335	<i>CBF test results of PBI_161321. Wrong sese.024 with PRCY+LINK sent</i>



Release 1.3.1

Calendar

- Deployment in Test Environment (UTEST): between 13th October and 13th December (at different stages).
- Deployment in Production environment: **December 16th**.

Scope: Resolution of 35 problems.

Release successfully deployed!



Release 1.3.1

Problems (PBI)

Number	Description
PBI000000200724	<i>Long duration of event SCLC</i>
PBI000000200797	<i>Problem with results of Query in Securities Positions Screen</i>
PBI000000200899	<i>Intra Balance Movement Time Stamp</i>
PBI000000200907	<i>Review the management of the release instructions in the cutoff process</i>
PBI000000200909	<i>Incident with event SDCR</i>
PBI000000200976	<i>PROD - Delta report includes unchanged positions</i>
PBI000000201004	<i>MIG2: Autocoll not displayed as expected</i>
PBI000000201029	<i>Discrepancy between U2A and A2A cash forecast</i>
PBI000000201035	<i>Event SCST long duration</i>
PBI000000201068	<i>CAMT54 File Resend not successful.</i>
PBI000000201088	<i>PROD: Even if SI is on CSD Hold the sese.024 included SBLO as settlement rejection code.</i>
PBI000000201113	<i>Settlement Instructions wrongly in MONY unsettled status</i>
PBI000000201187	<i>Discrepancy between Revision screen and Settlement instruction details screen updates</i>
PBI000000201267	<i>Flat file semt.016 different from what stated in UDFS</i>



Release 1.3.1

Problems (PBI)

Number	Description
PBI000000201272	<i>PROD: delayed delivery of camt.019 SODP</i>
PBI000000201382	<i>Only one instead of two Intraday restriction codes in RTS was shown in semt.018 reporting.</i>
PBI000000201566	<i>PROD - No response when querying cross-system entity obj privs</i>
PBI000000200623	<i>Sequencing not correct</i>
PBI000000201146	<i>Application-to-application and User-to-application behaviour to be aligned for party update.</i>
PBI000000201362	<i>SEMT.018 received with several time the same information</i>
PBI000000201379	<i>Object Privilege with a previously deleted SAC as Object cannot be deleted</i>
PBI000000201401	<i>Dedicated Cash Account cash forecast MIG2</i>
PBI000000201458	<i>MIG2 - Possible split records in semt.018 flat file report</i>
PBI000000201562	<i>UTEST: Messages sese.025 missing sub-balance type</i>
PBI000000201611	<i>CFI: DSAYVI not accepted REJT:DSC1700 - CFI not compliant with ISO 10962 but should be allowed</i>
PBI000000201711	<i>Instruction partially Settled although Partial Settlement Indicator = "Partial Not Allowed"</i>
PBI000000201413	<i>Semt.027 contains info not belonging LCDELV20XXX</i>
PBI000000201515	<i>Fully settled Settlement Instruction remaining amount to settle=0 in semt.018</i>



Release 1.3.1

Problems (PBI)

Number	Description
PBI000000201517	<i>Fully settled SI remaining amount to settle=0 in semt.018</i>
PBI000000201597	<i>PROD: Settlement Instruction not listed in semt.017</i>
PBI000000201696	<i>Settlement Instruction not partially settled</i>
PBI000000201827	<i>6 Settlement Instructions not settled</i>
PBI000000201835	<i>Issue with processing of Securities valuation bulk files</i>
PBI000000201768	<i>COSD Cash Blocking Status Update not as expected</i>
PBI000000202167	<i>COSD not getting applied</i>



Release 1.3.2

Calendar

- Deployment in Test Environment (UTEST): between 19th January and 2nd February (at different stages).
- Deployment in Production environment: **February 17th**.

Scope: Resolution of 22 problems.

Release successfully deployed!



Release 1.3.2

Problems (PBI)

Number	Description
PBI000000200852	<i>Access rights: object privileges</i>
PBI000000201199	<i>Graphical User Interface frozen screen when trying to cancel a settlement instruction</i>
PBI000000201274	<i>Migration window dress rehearsal - Unexpected MVCV239 - The T2S Delivering Party does not exist in T2S and MVCV250 - The T2S Receiving Party does not exist in T2S</i>
PBI000000201533	<i>Rounding issue after Last Level lntervention in ticket INC000000213089</i>
PBI000000201544	<i>Wrong balance in semt.040</i>
PBI000000201577	<i>Unexpected BICFI in the header of a camt.025</i>
PBI000000201649	<i>Codewords DELI+CLAC and RECE+LACK on semt.018</i>
PBI000000201818	<i>Technical error received upon creating an 'after' link between two Sis</i>
PBI000000201908	<i>Cancellation reason code discrepancy between sese.024 and semt.018</i>
PBI000000201950	<i>Invalid sese.027</i>
PBI000000201986	<i>PROD: sent sese.023 seems to be not schema compliant</i>
PBI000000202024	<i>Privilege cascade procedure</i>
PBI000000202028	<i>PROD: Settled quantity of the T2S REALignment inconsistent with settled quantity of the underlying Cross-CSD Settlement Instruction</i>
PBI000000201298	<i>Unexpected error DAU1209: Case two Restriction cannot be removed on the same day it was applied to a Securities Account</i>



Release 1.3.2

Problems (PBI)

Number	Description
PBI000000201630	<i>Issue with visualization of content of field Object/Group in Object Privilege screen</i>
PBI000000202035	<i>UTEST - Missing negative positions in flat semt.002 at the End of Day</i>
PBI000000201850	<i>UTEST: Unexpected settlement on NTS Settlement process</i>
PBI000000201912	<i>Semt.017 issue in UTEST</i>
PBI000000202130	<i>Urgent request to resend some files due to a GUI timeout blocking users to do it on their own</i>
PBI000000202136	<i>Application-to-application mode - reason code for cancellation is CANI in sese.024 and CTHP in semt.018</i>
PBI000000202164	<i>Unsecured credit line issue</i>
PBI000000202176	<i>Flat files not compressed</i>
PBI000000201026	<i>Unexpected unsettled instruction</i>
PBI000000201169	<i>IAC Billing wrong for Application-to-application camt.003 Outstanding</i>
PBI000000202109	<i>Parallelism issue between an externally matched hold and an externally matched cancellation</i>



Release 2.0

Calendar

- Deployment in Test Environment (UTEST): between 29th March and 18th May (at different stages).
- Deployment in Production environment: **June 8th**.

Scope: Implementation of 19 *change requests* (CR) and resolution of 65 problems.

Release successfully deployed!



Release 2.0

Change requests

Number	Description
<u>T2S-0358-URD</u>	<i>Unblocking of ISIN as part of Corporate Actions handling</i>
<u>T2S-0655-SYS</u>	<i>T2S should allow updates of maturity date for matured ISINs</i>
<u>T2S-0446-SYS</u>	<i>Blocking of U2A interface for submitting new instructions to T2S during reconciliation process post RAD (Recovery After Disaster)</i>
<u>T2S-0540-SYS</u>	<i>Alignment of U2A and A2A cash forecast information</i>
<u>T2S-0562-SYS</u>	<i>Overnight liquidity balance on the T2S Dedicated Cash Account in case of contingency scenario</i>
<u>T2S-0588-SYS</u>	<i>Inclusion of the DCA in the auto-collateralisation messages i.e. T2S generated instructions (sese.032) and/or the corresponding settlement confirmations (sese.025)</i>
<u>T2S-0632-SYS</u>	<i>2.3.2.14 Total Amount of Standing/Predefined Liquidity Transfer Orders - Search/List Screen</i>
<u>T2S-0640-SYS</u>	<i>Bilaterally Agreed Treasury Management (BATM) operations to be applied on bilateral basis only</i>

Legend:

- Change Requests with impact on the cash side



Release 2.0

Change requests

Number	Description
<u>T2S-0645-SYS</u>	<i>2.3.2.5 Immediate Liquidity Transfer Order - New Screen</i>
<u>T2S-0648-SYS</u>	<i>Enhancement of operational resilience in multi-currency context</i>
<u>T2S-0649-SYS</u>	<i>Handling of leading and trailing "blanks" and "/" in A2A and U2A names and Identification attributes</i>
<u>T2S-0650-SYS</u>	<i>T2S to prevent duplicate sequence numbers and duplicate T2S References after a Recovery After Disaster</i>
<u>T2S-0666-SYS</u>	<i>T2S should lower maximum outbound file size to 99 MB</i>
<u>T2S-0667-SYS</u>	<i>The camt.019 final message after the night-time settlement file bundling shall report zero files</i>
<u>T2S-0515-URD</u>	<i>Allow instructions from CSD participants for n days after maturity date of security</i>
<u>T2S-0621-SYS</u>	<i>Multiple pending reason codes (combination of lack of securities and lack of cash)</i>
<u>T2S-0663-SYS</u>	<i>Treatment of change of fractional digit for cases of ISIN with settlement type nominal and change of settlement type</i>
<u>T2S-0674-SYS</u>	<i>Common Reference Data Management for TIPS</i>
<u>T2S-0660-SYS</u>	<i>Long Term Statistical Information improvements and performance optimisation (Phase 1)</i>

Legend:

 - Change Requests with impact on the cash side



Release 2.0

Problems (PBI)

Number	Description
PBI000000160711	<i>UTEST : Floor and Ceiling notification in Dedicated Cash Account set-up</i>
PBI000000200044	<i>Billing miscalculation for Intra-Position movements</i>
PBI000000200156	<i>Dedicated Cash Account Opening date is set prior to Valid from of Account holder</i>
PBI000000200410	<i>Change in SETT allow STOB event to close notwithstanding errors in DB2 settlement rable</i>
PBI000000200445	<i>IAC: ACOL happened in IAC even if max. credit percentage is not fulfilled</i>
PBI000000200459	<i>Autocomplete search feature on STATIC DATA / DCA search screen didn't work using only lower and upper case.</i>
PBI000000200667	<i>PROD: Rejection after set "Valid to" on Dedicated Cash Account (using reda.050)</i>
PBI000000200848	<i>Event SCLC blocked</i>
PBI000000200931	<i>IAC Allegement Cancellation sent when there are still Administering Parties to send their Cancellation Instructions.</i>
PBI000000201169	<i>IAC V16.264 Billing wrong for A2A camt.003 Outstanding</i>
PBI000000201485	<i>Typo in one of the rejection messages</i>
PBI000000201822	<i>Questions related to INC_215512</i>
PBI000000201825	<i>Cash Fail issue</i>
PBI000000201839	<i>UTEST: Great number of partial settlements for the same transaction</i>



Release 2.0

Problems (PBI)

Number	Description
PBI000000160693	<i>Different layout between Cash Account Postings on GUI and Export Data</i>
PBI000000161378	<i>Typo in GUI - the label "administration option" has a typo ("Admininstration..." instead of "Administration")</i>
PBI000000161380	<i>Winter time not applied on one specific prefilled field</i>
PBI000000161408	<i>MIG2: ILTO-screen using the print button only the first 10 records are provided in the pdf-file.</i>
PBI000000200360	<i>Problems with T2S GUI : "statement of transactions" reports cannot be displayed.</i>
PBI000000200400	<i>Report detail page: user not authorized</i>
PBI000000201242	<i>Error received on Cash Forecast screen</i>
PBI000000202150	<i>Distinguishhd Name deletion</i>
PBI000000202185	<i>Partial loading of contents for Statement of Accounts to prevent timeout in GUI</i>
PBI000000202186	<i>Partial loading of contents for Statement of Pending Transactions to prevent timeout in GUI</i>
PBI000000202433	<i>Substitution on ESES Isins not possible for autocollateralisation when the reimbursement is triggered on client's side.</i>
PBI000000202440	<i>No settlement attempt after injecting cash in the Dedicated Cash Account</i>
PBI000000159620	<i>T2S - Priority on cash reservation</i>
PBI000000200427	<i>Settled Settlement Quantity has value "---"</i>



Release 2.0

Problems (PBI)

Number	Description
PBI000000202126	<i>The matching process is not able to derived for matching purposes the BIC account owner of the securities account</i>
PBI000000202264	<i>Camt.025 message send from T2S as a response to a camt.025 message send from RTGS</i>
PBI000000202347	<i>Liquidity Transfer to T2 was not possible because Account holder opening date was in the future even though the DCA was open.</i>
PBI000000202364	<i>White screen when cancelling SI in 4eyes</i>
PBI000000202464	<i>Cash forecast issues after 1.3.1</i>
PBI000000200343	<i>Semt.033 Name and Address or Proprietary of the original instruction not mapped</i>
PBI000000201384	<i>Deletion of the CSD Links works from one screen but not from the other one</i>
PBI000000201388	<i>UTEST - PBI_161384 - Behavior to be confirmed</i>
PBI000000201527	<i>Revoke instructions not possible</i>
PBI000000201620	<i>Timeout for Statement of Accounts"/"Problems with T2S GUI, Statement of accounts cannot be downloaded completely</i>
PBI000000201638	<i>Error with reserved cash balances query</i>
PBI000000202191	<i>Application-to-application mode - semt.018 without processing status</i>
PBI000000202200	<i>Semt.018 reports original settlement amount instead of matched amount</i>
PBI000000202529	<i>Euroclear received 24 sese.032 yesterday evening(30/01/2018) T2S with chinese characters inside causing issues in theirintegration</i>



Release 2.0

Problems (PBI)

Number	Description
PBI000000201910	<i>PROD: In semt.002 message 42.000 NAVL posistions are not reported.</i>
PBI000000202069	<i>Question on Linked instruction incident - possible relation to PBI000000201822</i>
PBI000000202158	<i>DRCL005 error unexpectedly received</i>
PBI000000202345	<i>Different timestamp for linked instructions</i>
PBI000000161307	<i>Wrong determination of reporting period</i>
PBI000000201508	<i>Matched Partial Settlement Indicator different for two matched Settlement Instructions</i>
PBI000000202446	<i>Cancellation of business instruction in T2S</i>
PBI000000202505	<i>Statement of holdings in flat files report contains entries with positions to zero without movement the previous business day"</i>
PBI000000202508	<i>The tag Processing Status: Acknowledged/Accepted should be included in semt.018 flat files with a successful partial settlement attempt</i>
PBI000000160568	<i>Default routing configuration duplicated.Please find the attachment for details.</i>
PBI000000202413	<i>PROD - Optimization of 'Maintenance Securities Instructions' screen query</i>



Release 2.0

Problems (PBI)

Number	Description
PBI000000160835	<i>Update needed in the 'CancellationInstructionQueryforSI'</i>
PBI000000201337	<i>IAC: Issue with "Audit Trail Query"</i>
PBI000000202457	<i>EAC – Application-to-application: Too long amounts in camt.052</i>
PBI000000202468	<i>UTEST: It seems that the privilege 'ARQ_PrivilegeQuery' is needed for the revocation of a queued data record even if not mentioned in UHB V. 2.3</i>
PBI000000202492	<i>UTEST: SI still in CoSD hold even if the CoSD was released</i>
PBI000000202554	<i>Camt.050 missing in camt.053 report</i>
PBI000000202692	<i>Flat file (semt.016, semt.017, semt.018): Abend where there's no entity subscribed on a date.</i>
PBI000000202941	<i>release defect PBI200047 for misalignment between the statuses reported within sese.024/sese.027 messages in case of unmatched cancellations and the statuses provided by semt.027 Messages.</i>
PBI000000160233	<i>Reason codes for pending instruction</i>
PBI000000201782	<i>Business User can instruct on account despite data scope reduction on Party level</i>
PBI000000202258	<i>Event CSDN long duration</i>
PBI000000202592	<i>Delay on Overall liquidity' requests</i>
PBI000000202636	<i>Event IDVP got stuck</i>
PBI000000202755	<i>Settlement Instructions not cancelled upon the deletion of CMB Securities Account Link</i>



Release 2.1

Calendar

- Deployment in Test Environment (UTEST): between 6th and 29th August (at different stages).
- Deployment in Production environment: **September 15th**.

Scope: Resolution of 27 problems.

Release successfully deployed!



Release 2.1

Problems (PBI)

Number	Description
PBI000000160835	<i>Update needed in the 'CancellationInstructionQueryforSI'</i>
PBI000000201337	<i>IAC: Issue with "Audit Trail Query"</i>
PBI000000202457	<i>EAC – Application-to-application: Too long amounts in camt.052</i>
PBI000000202468	<i>UTEST: It seems that the privilege 'ARQ_PrivilegeQuery' is needed for the revocation of a queued data record even if not mentioned in UHB V. 2.3</i>
PBI000000202492	<i>UTEST: SI still in CoSD hold even if the CoSD was released</i>
PBI000000202554	<i>Camt.050 missing in camt.053 report</i>
PBI000000202692	<i>Flat file (semt.016, semt.017, semt.018): Abend where there's no entity subscribed on a date.</i>
PBI000000202941	<i>release defect PBI200047 for misalignment between the statuses reported within sese.024/sese.027 messages in case of unmatched cancellations and the statuses provided by semt.027 Messages.</i>
PBI000000160233	<i>Reason codes for pending instruction</i>
PBI000000201782	<i>Business User can instruct on account despite data scope reduction on Party level</i>
PBI000000202258	<i>CSDN long duration</i>
PBI000000202592	<i>Delay on Overall liquidity' requests</i>
PBI000000202636	<i>Event IDVP got stuck</i>
PBI000000202755	<i>Settlement Instructions not cancelled upon the deletion of CMB Securities Account Link</i>



Release 2.1

Problems (PBI)

Number	Description
PBI000000202797	<i>Abend caused by a deletion request by a user belonging to a deleted party</i>
PBI000000202847	<i>Incorrect error message for new Limit</i>
PBI000000202888	<i>To restrict the customer users from adding rule set to the restrictios created by the T2SO.</i>
PBI000000202892	<i>PROD: Data changes screen: While loading a data record for approval/revocation customer got a time out.</i>
PBI000000202930	<i>PROD - Missing sese.024 MATCH message. See notes for details.</i>
PBI000000202980	<i>[UTEST] : Change Request -674 ("Common Reference Data Management for TIPS") testing</i>
PBI000000202172	<i>Error processing the revoke of a 4-eyes maintenance intruction whose underlying instruction was already purged.</i>
PBI000000202502	<i>Error SPST025 - presence of a cancelled instruction/restriction having a with or before link with the present one - received on an IDVP.</i>
PBI000000202624	<i>Blocking Cash CoSD SR by currency calendar, not only by T2S calendar</i>
PBI000000202634	<i>[Operday] SRR1 stuck</i>
PBI000000202665	<i>Delayed partial settlement</i>
PBI000000202727	<i>Long duration for VSYP event 180326-T2SO-225562</i>
PBI000000202853	<i>EAC: Delta flat files were provided with duplicate records</i>



Release 2.2

Calendar

- Deployment in Test Environment (UTEST): between 1st and 31st October (at different stages).
- Deployment in Production environment: **November 17th**.

Scope: Resolution of 6 problems.

Release successfully deployed!



Release 2.2

Problems (PBI)

Number	Description
PBI000000203093	<i>Check related to Business Rule MVSQ608 wrongly communicated to only one counterpart.</i>
PBI000000203225	<i>Issue when dealing with LTs received in T2S in a closing day for the currency with an intended settlement day that matches the next currency specific opening day."</i>
PBI000000203236	<i>T2S PROD: 69 instructions out of 1045 on the same ISIN, nominal and counterparty did not match or settle</i>
PBI000000202949	<i>No partial settlement takes place during partial settlement window.</i>
PBI000000203003	<i>Issue with failure code SX0018</i>
PBI000000203517	<i>Only AWAS position used for settlement for linked SI instead of full settlement on instructed quantity</i>



Release 2.3

Calendar

- Deployment in Test Environment (UTEST): between January 21st and 25th (at different stages).
- Deployment in Production environment: **February 16th**.

Scope: Resolution of 25 problems.

Release successfully deployed!



Release 2.3

Problems (PBI)

Number	Description
PBI000000160233	<i>Reason codes for pending instruction</i>
PBI000000202702	<i>[CRSS PROD] Message notifications billed twice for queued queries</i>
PBI000000202761	<i>PROD: Business Rule ID not shown in the Graphical User Interface and in sese.024 when SI cancelled</i>
PBI000000202768	<i>Issue with LATE reporting for semt.018 report</i>
PBI000000202894	<i>Business Rule B-SDMG-DCA-CRE-01-0300 not triggered when updating a T2S Dedicated Cash Account.</i>
PBI000000202902	<i>Different behavior of Settlement Instruction when delivering party is already deactivated</i>
PBI000000202909	<i>UTEST: Request on the cash reservation (can it have the status 'partially settled' while the reserved amount is equal to 0)</i>
PBI000000202912	<i>UTEST: Using the sese.023 copy it is not possible to retrieve the full list of outbound messages generated for this instruction</i>
PBI000000202920	<i>Static Data abend due to inconsistent database situation</i>
PBI000000202972	<i>User-to-application mode: autocollateralization reimbursement not removed from final amount</i>
PBI000000202976	<i>Application-to-application mode: client collateralization not taken into account with reimbursement inx removed from amount</i>
PBI000000203076	<i>UTEST - Missing partial sese.025 due to issue on INTF housekeeping</i>
PBI000000203118	<i>Autocollateralisation not triggered</i>
PBI000000203120	<i>Clarification request on pending reason code LINK SXAA018</i>



Release 2.3

Problems (PBI)

Number	Description
PBI000000203212	<i>Directly Connected Participant not able to put old transactions on hold in T2S Graphical User Interface</i>
PBI000000203368	<i>CMRPS (Contingency Mechanism for RTS Pending Sequences): New contingency mechanism for sending pending sequences belonging to Business Cases in a final status, during RTS</i>
PBI000000203445	<i>No sese.024 CDLR was received from T2S</i>
PBI000000203453	<i>Partial settlement not triggered for one transaction</i>
PBI000000203598	<i>Erroneous semt.031 message from T2S system.</i>
PBI000000203620	<i>Two fields are not filled in in the Outbound Messages screen for sese.025</i>
PBI000000203744	<i>EAC: Immediate settlement not occurred</i>
PBI000000203750	<i>Different effective settlement timestamps in matched DELI/RECE confirmations</i>
PBI000000203754	<i>Revalidation wrongly triggered during 181005-T2SO-235759</i>
PBI000000202556	<i>Privileges - Impossible to remove</i>
PBI000000203152	<i>Access rights are removed the day after assignment to CSD Participant Users</i>



Release 3.0

Calendar

- Deployment in Test Environment (UTEST): between March 25th and May 22th (at different stages).
- Deployment in Production environment: **June 7th**.

Scope: Implementation of 12 *change requests* (CR) and resolution of 33 problems.

Release successfully deployed!



Release 3.0

Change requests

Number	Description
<u>T2S-0520-SYS</u>	<i>Add new fields to T2S messages sese.020, sese.024 and sese.025 needed for CA processing</i>
<u>T2S-0587-SYS</u>	<i>Alignment of ISO transaction codes across various T2S ISO messages</i>
<u>T2S-0600-SYS</u>	<i>T2S reporting functionality must be enhanced to allow the retrieval of the settlement instructions and their related SF1 (accepted) /SF2 (matched) timestamps via A2A/U2A in an efficient and standard way</i>
<u>T2S-0607-SYS</u>	<i>T2S must be able to identify, store, and report settlement information related to buy-in transactions consistently across T2S messages</i>
<u>T2S-0612-SYS</u>	<i>Alignment of T2S Messages with ISO Maintenance Releases 2013 - 2017</i>
<u>T2S-0652-SYS</u>	<i>Increase the limit of distinct values for the parameters relating to message subscriptions</i>

Legend:

- Change Requests with impact on the cash side



Release 3.0

Change requests

Number	Description
<u>T2S-0542-SYS</u>	<i>Enrich the Bank To Customer Debit/Credit Notification (camt.054) with data elements securities account Owner Parent BIC and securities account Owner Party BIC</i>
<u>T2S-0590-SYS</u>	<i>Include information from the underlying settlement instruction in the T2S 'Bank to customer statement (camt.053)' and in the T2S 'Bank to customer debit credit notification (camt.054) messages for Settlement, Custody/Asset servicing and Reconciliation</i>
<u>T2S-0543-SYS</u>	<i>Minimum amount for auto-collateralisation transactions</i>
<u>T2S-0686-SYS</u>	<i>Enhanced reporting for market claims and transformations</i>
<u>T2S-0670-SYS</u>	<i>Logical deletion and purge of matured ISINs together with their related links</i>
<u>T2S-0646-SYS</u>	<i>Pre-formatted operational reports</i>

Legend:

 - Change Requests with impact on the cash side



Release 3.0

Problems (PBI)

Number	Description
PBI000000201026	<i>Unexpected unsettled instruction</i>
PBI000000202321	<i>Wrong composition of Statement ID field within semt.002 flat file</i>
PBI000000203170	<i>Issue affecting the revocation of an 'awaiting approval' request for 'update limit' function</i>
PBI000000203295	<i>Issue on Dedicated Cash Account closure for participant</i>
PBI000000203457	<i>Co-ordinated tests for the non-euro day (10 August)</i>
PBI000000202296	<i>Business rule IIMP057 does not work properly in acmt.026</i>
PBI000000202392	<i>T2S error with camt.003.001.05 - Message option/content</i>
PBI000000202819	<i>[CR447 - Apply Static Data changes immediately in production - test] MSU and SUM decimals wrongly displayed due to a database issue</i>
PBI000000203192	<i>Resend of files via Resend Communication Screen does not work as expected</i>
PBI000000203554	<i>Missing message in Static Data Management (SDMG)</i>
PBI000000203720	<i>Wrong cancellation of Settlement Instruction</i>
PBI000000156762	<i>User-to-application mode: Filter cannot be applied in collateral screens</i>
PBI000000202109	<i>Parallelism issue between an externally matched hold and an externally matched cancellation</i>
PBI000000203496	<i>Pooled settlement restrictions settled with zero position although sufficient position was available</i>



Release 3.0

Problems (PBI)

Number	Description
PBI000000203694	<i>Amend Interface housekeeping so AWAP objects will not be purged</i>
PBI000000203778	<i>System entity changed by GUI</i>
PBI000000203839	<i>Error: Full Flat file semt.016 generated twice</i>
PBI000000203927	<i>Camt.004 CASF: Cash Forecast calculation of balance CRAC is wrong</i>
PBI000000203938	<i>Settlement Amounts not correct for partial settlement</i>
PBI000000203951	<i>Long duration of Event C1S4</i>
PBI000000204058	<i>EAC: Retest of PBI000000203744 failed (auto-coll is triggered again instead of settling via optimization procedure).</i>
PBI000000202144	<i>Matching after EOD + irrelevant status in semt.018.</i>
PBI000000202810	<i>Reda.009 received on modification performed by another CSD - Part 2</i>
PBI000000203221	<i>EAC: Anomalies in reda.009 received on 31/05/18</i>
PBI000000203421	<i>UTEST: [User-to-application mode] Data Changes Screen Error for creating report</i>
PBI000000203471	<i>T2S PROD: B-CRDM-RPM-DEL-10-0003 triggered when deleting a user</i>
PBI000000203627	<i>Settlement Status reason code PREA in semt.018 wrongly displayed</i>
PBI000000203750	<i>Different effective settlement timestamps in matched DELI/RECE confirmations</i>



Release 3.0

Problems (PBI)

Number	Description
PBI000000202417	<i>[PP]Realignment issue</i>
PBI000000202499	<i>[PP]PROD: Missing sese.025</i>
PBI000000203174	<i>[OPERDAY] long duration of SRR2 180627-T2SO-230291</i>
PBI000000203204	<i>reactivation of securities accounts not possible</i>
PBI000000203533	<i>T2S generates an auto-collateral transaction twice for the same Instruction in status CMON</i>



Release 3.1

Calendar

- Deployment in Test Environment (UTEST): between 9th August and 4th September (at different stages).
- Deployment in Production environment: **September 21st**.

Scope: Resolution of 21 problems.

Release successfully deployed!



Release 3.1

Problems (PBI)

Number	Description
PBI000000203853	<i>Dedicated Cash Account opening date issue</i>
PBI000000203858	<i>Outbound Message Screen - Usage of button Outbound file not possible</i>
PBI000000203932	<i>Issue in creating CMB SAL Link</i>
PBI000000203988	<i>An instruction including a link WITH must contain the same Intended Settlement Date as the linked instructions.</i>
PBI000000204038	<i>In "Static Data >> Securities >> Securities Valuations" screen, the column "Send to Settlement" is visible to the customers.</i>
PBI000000204071	<i>Business Rule IIMP120: Wrong reason code OTHR is used for some messages when I069 should be used</i>
PBI000000204156	<i>Dedicated Cash Account not visible in GUI when no external account is linked to it</i>
PBI000000204161	<i>The report Statement of Pending Transactions doesn't include the correct ISO code, only SETT is shown.</i>
PBI000000204218	<i>Optimization of Collateral Value query in A2A</i>
PBI000000204267	<i>Unexpected reporting after CoSD cash blocking released while CoSD securities is still in place</i>
PBI000000204297	<i>Camt.019 FNTS received twice</i>



Release 3.1

Problems (PBI)

Number	Description
PBI000000204415	<i>EAC: sese.028 sent in wrong format (Element <Tp><Cd></Cd></Tp missing)</i>
PBI000000204428	<i>Problem with the Amendment -new screen leading to wrong information included in sese.031</i>
PBI000000204475	<i>Unanswered sese.030</i>
PBI000000204619	<i>EAC: [CR543 - Minimum amount for auto-collateralisation transactions]: Update from the field "Minimum amounts for auto-coll" is not correctly processed</i>
PBI000000204658	<i>4-Eyes AM Cancellations not processed</i>
PBI000000204670	<i>Missing SIs in semt.017 Flat-File</i>
PBI000000204680	<i>T2S Graphical User Interface - Eligible Counterparty CSD links query issues</i>
PBI000000204686	<i>Application-to-application mode: Dedicated Cash Account limit query incorrectly returns no results</i>
PBI000000204652	<i>Long duration of event IDVP</i>
PBI000000204715	<i>Action Point - 1704-04 from OMG action plan (Incident of April 17)</i>



Release 3.2

Calendar

- Deployment in Test Environment (UTEST): between September 30th and October 30th (at different stages).
- Deployment in Production environment: **November 16th**.

Scope: Implementation of 6 *change requests* (CR) and resolution of 5 problems.

Release successfully deployed!



Release 3.2

Change requests

Number	Description
<u>T2S-0606-SYS</u>	<i>T2S should maintain and report information related to 'Place of Trade' and 'Place of Clearing' of a settlement instruction consistently across T2S messages</i>
<u>T2S-0609-SYS</u>	<i>T2S must be able to report settlement status 'Failing' for settlement instructions for which settlement at the Intended Settlement Date (ISD) is no longer possible</i>
<u>T2S-0613-SYS</u>	<i>T2S should give the possibility to receive outbound T2S messages bundled in files</i>
<u>T2S-0614-SYS</u>	<i>Reason code FUTU (Instruction is awaiting the settlement date) should not be used for unmatched instructions</i>
<u>T2S-0653-URD</u>	<i>Partial release functionality</i>
<u>T2S-0694-URD</u>	<i>Extension of the 08:00 and 15:45 partial settlement windows</i>

Legend:

 - Change Requests with impact on the cash side



Release 3.2

Problems (PBI)

Number	Description
PBI000000203687	<i>Change label issue</i>
PBI000000203735	<i>Eligible counterparty CSD link error message T2S GUI production</i>
PBI000000203818	<i>UTEST: 2 Settlement Instructions did not match</i>
PBI000000204481	<i>Two default CMB SALs created for the same SAC and with overlapping validity period</i>
PBI000000204501	<i>Wrong settled status for Settlement Instruction</i>



Release 3.3

Calendar

- Deployment in Test Environment (UTEST): between January 20th and 29th (at different stages).
- Deployment in Production environment: **February 15th**.

Scope: Resolution of 5 *problems*.

Release successfully deployed!



Release 3.3

Problems (PBI)

Number	Description
PBI000000204216	<i>Question regarding the outcome of test of PBI000000160233</i>
PBI000000204257	<i>Limit utilization query in timeout 190123-T2SO-241350</i>
PBI000000204340	<i>Mismatch on cut-off caused by wrong management of camt.003 query</i>
PBI000000204472	<i>Missing Billing Files</i>
PBI000000204507	<i>Total Collateral Values per T2S Dedicated Cash Account list screen shown wrong values for data records and download is incorrect</i>



Release 4.0

Calendar

- Deployment in Test Environment (UTEST): between April 3rd and May 15th (at different stages).
- Deployment in Production environment: **June 13th**.

Scope: Implementation of 6 *change requests* (CR) and resolution of 41 problems.

Release successfully deployed!



Release 4.0

Change requests

Number	Description
<u>T2S-0671-SYS</u>	<i>Reporting of Beneficial Ownership indicator in allegements, status messages and settlement confirmations</i>
<u>T2S-677-SYS</u>	<i>During partial settlement windows, recycling should only be triggered after an optimization attempt</i>
<u>T2S-658-SYS</u>	<i>T2S should allow and process already matched instructions with deviating settlement parameters on DELI and RECE legs</i>
<u>T2S-668-SYS</u>	<i>Provide the T2S reference of the linked instructions preventing settlement</i>
<u>T2S-689-URD</u>	<i>New process to maximise settlement of transactions at DVP cut-off</i>
<u>T2S-0719-SYS</u>	<i>Common Reference Data Management for T2-T2S Consolidation – Modified Objects</i>

Legend:

-  - Change Requests with impact on the cash side
-  - Change Requests from TARGET Services developments



Release 4.0

Problems (PBI)

Number	Description
PBI000000204145	<i>Error: 0003-DSD1003 - UNKNOWN SECURITIES IDENTIFIER received when attempting to delete ISIN LU0194366240</i>
PBI000000204152	<i>Abend caused by an update to a Message Subscription Rule when checking the datascope of the requestor user</i>
PBI000000204167	<i>Discrepancy in business reason for system generated cancelation when recycling period is exceeded.</i>
PBI000000204449	<i>Cancellation instruction associated to realignment instruction wrongly accepted</i>
PBI000000204550	<i>Business Rule DCD6050 appears on CMB deletion attempt whereas it should be for restore attempt</i>
PBI000000204775	<i>Trades with identical data managed differently</i>
PBI000000204802	<i>Translation of internal reason code D-LCMM-IMA-INC-0301 to the ISO version</i>
PBI000000204809	<i>Not possible to remove a case 2 restriction due to DXAA002 error</i>
PBI000000204815	<i>EAC missing references in semt.027</i>
PBI000000204832	<i>Error in the revalidation process: consistency validation</i>
PBI000000204833	<i>In UTEST, COLL.00 and COLL.02 reports do not display results when refreshing it.</i>
PBI000000204942	<i>Ceiling notification - camt004 missing</i>
PBI000000205090	<i>Discrepancy in display of place of trade code</i>
PBI000000205117	<i>Sese.031 incorrectly received as a response to a camt.072</i>



Release 4.0

Problems (PBI)

Number	Description
PBI000000205260	<i>Business Rule MVCP128 not properly informed.</i>
PBI000000205353	<i>[CR609 - T2S must be able to report settlement status 'Failing' for settlement instructions for which settlement at the Intended Settlement Date (ISD) is no longer possible] Sese.024 pending/late received</i>
PBI000000205369	<i>Cancellation of partial release not in line with CR T2S-0653-URD</i>
PBI000000205450	<i>Tag financial instrument missing in semt.017 delta version 191119-T2SO-257816</i>
PBI000000204579	<i>Discrepancy in 'Delta mode' field value between 'Report Configuration Details' and 'Edit Report Configuration' screen</i>
PBI000000204590	<i>Incorrect field name in Data Change - CSD account link screen</i>
PBI000000204660	<i>Document Details frame information missing in Services / Communication / Inbound Files / Inbound Files Details screen</i>
PBI000000205205	<i>In semt.018, the SI reporting SPST032 pending reason with code <OTHR> instead of <LINK></i>
PBI000000205388	<i>A link 'INFO' to a 'Market Infrastructure Transaction Id' that does not exist in T2S was rejected with BR MVLI869</i>
PBI000000205426	<i>UTEST+PROD - Not expected SESE.024 with status Pending but No Reason</i>
PBI000000205473	<i>Statement of pending cancellation instructions for IPM & SI</i>
PBI000000205613	<i>Two unmatched instructions were billed the service item 'Failed' on Intended Settlement Date</i>
PBI000000205640	<i>PROD: IPM settled at 12:04:18 but just confirmed via file at 12:17:27</i>
PBI000000205690	<i>Semt.002 flat file - correction of SETT and LCMM Interface to allow billing per business item</i>



Release 4.0

Problems (PBI)

Number	Description
PBI000000205694	<i>Flat file semt.018 should not contain Settlement Instructions arrived and cancelled in the same reporting period (new pending cancelled)</i>
PBI000000205696	<i>How ISO Reports semt.002 are billed</i>
PBI000000205698	<i>Wrong billing for Cash Forecast Report camt.052</i>
PBI000000205700	<i>Wrong counting of business items in camt.081</i>
PBI000000205174	<i>EAC: sese.024 contains unexpected link information</i>
PBI000000205538	<i>SEMT.018 with pending status instead of failing status</i>
PBI000000205541	<i>Unexpected partial settlement with 0 quantity and 0 amount</i>
PBI000000205573	<i>EAC: BR DSC1025 not provided with it's description.</i>
PBI000000204631	<i>Event FCO2 stuck</i>
PBI000000204968	<i>ISIN wrongly deleted - modification needed on deletion priority constraints check for security CSD links</i>
PBI000000205489	<i>UTEST: Not able to approve / show details of awaiting approval task in data changes</i>
PBI000000205203	<i>Counter mismatch INTF SDMG 190926-T2SO-254762</i>
PBI000000205701	<i>Billing - Clarification on Account Allocation</i>



Release 4.2

Calendar

- Deployment in Test Environment (UTEST): between September 25th to October 30th (at different stages).
- Deployment in Production environment: **November 21st**.

Scope: Implementation of 14 *change requests* (CR) and resolution of 14 *problems*.

Release successfully deployed!



Release 4.2

Change requests

Number	Description
<u>T2S-0654-URD</u>	<i>T2S Penalty Mechanism</i>
<u>T2S-0684-SYS</u>	<i>Handling for outbound messages with amounts exceeding 15 digits</i>
<u>T2S-0691-URD</u>	<i>Recycling period of 60 business days for matched instructions</i>
<u>T2S-0692-SYS</u>	<i>Send status update message upon transition to 'Failing'</i>
<u>T2S-0698-SYS</u>	<i>T2-T2S Consolidation Business Day Management Development</i>
<u>T2S-0702-SYS</u>	<i>T2-T2S Consolidation and ECMS will require an internal communication within the consolidated platform</i>
<u>T2S-0703-SYS</u>	<i>Camt.050 exchanged between T2S and CLM</i>

Legend:

- Change Requests with impact on the cash side
- Change Requests from TARGET Services developments



Release 4.2

Change requests

Number	Description
<u>T2S-0713-SYS</u>	<i>Alignment of T2S Messages with ISO Maintenance Release 2018 – 2019</i>
<u>T2S-0715-URD</u>	<i>Optimisations to the T2S Penalty Mechanism's (CR654) user requirements</i>
<u>T2S-0718-URD</u>	<i>Daily provision of Euro Foreign Exchange Rates for the penalty mechanism</i>
<u>T2S-0721-SYS</u>	<i>Common Reference Data Management for T2-T2S Consolidation – Reused Objects</i>
<u>T2S-0727-URD</u>	<i>T2S Penalty Mechanism: Removal of exemption for ISO transaction code "REDM" and typos and semt044 update</i>
<u>T2S-0728-SYS</u>	<i>T2S must be able to identify, store, and report settlement information related to settlement instructions created as a result of partially successful buy-in</i>
<u>T2S-0730-SYS</u>	<i>Securities Subject to Penalties: allow setting Valid To equal to the current business day -1</i>

Legend:

-  - Change Requests with impact on the cash side
-  - Change Requests from TARGET Services developments



Release 4.2

Problems (PBI)

Number	Description
PBI000000204968	<i>ISIN wrongly deleted - modification needed on deletion priority constraints check for security CSD links</i>
PBI000000205203	<i>Counter mismatch INTF SDMG 190926-T2SO-254762</i>
PBI000000205581	<i>Issue with the current foreseen implementation of [CR668] (both SI of a given settlement transaction are on Hold)</i>
PBI000000205652	<i>Priority field incorrectly filled in for resend messages</i>
PBI000000206101	<i>EAC - semt.030 - question related reconciliation</i>
PBI000000205705	<i>Default routings error</i>
PBI000000205999	<i>Missing LATE in the semt.018 report</i>
PBI000000207790	<i>Event C1P0 stuck on 08.04.2020</i>
PBI000000208094	<i>Issue with cross-CSD instruction validation</i>
PBI000000206398	<i>The user attempting to revoke their own requests are rejected</i>
PBI000000208511	<i>T2S cannot process the values '1' and '0' in the sese.023 element 'Beneficial Ownership'</i>
PBI000000203176	<i>Alignmend Sese.023 to ensure interoperability between ISO 20022 and ISO 15022 (related with CR-713-Alignment of T2S Messages with ISO Maintenance Release 2018 – 2019 and migration to ISO registered versions)</i>
PBI000000209098	<i>Camt.085 report increasing number of billable items</i>
PBI000000204396	<i>[Long Term Statistical Information] - Grant Scheduling rights for Advanced Users NCB</i>



Release 4.3

Calendar

- Deployment in Test Environment (UTEST): 15th January de 2021.
- Deployment in Production environment: **20th February 2021.**

Scope: Resolution of 12 problems.

Release successfully deployed!



Release 4.3

Problems (PBI)

Number	Description
PBI000000205523	<i>User unable to add SAC to Secured Group</i>
PBI000000206706	<i>Wrong management of indirect links when an indirect link is in failure due to constraints</i>
PBI000000208715	<i>Unexpected MVRI600 in sese.031: sese.030 of partial release with trailing zeroes should have been accepted (CR 653 clarification).</i>
PBI000000209092	<i>DMT behavior to be aligned to A2A for Party Hold status</i>
PBI000000209425	<i>Available Report - Statement of Transactions - Details Screen displays only "ADEA".</i>
PBI000000211200	<i>COPY in head.001 missing after activation of file bundling</i>
PBI000000211305	<i>[CR-654 – T2S Penalty Mechanism] related potential issue Daily Price ISIN JP3414800007</i>
PBI000000211324	<i>[CR-654 – T2S Penalty Mechanism] Penalty modification bulk file - no error received on wrong content</i>
PBI000000210031	<i>Issue on settlement instruction missing</i>
PBI000000210193	<i>Semt.026 queries not answered correctly</i>
PBI000000211103	<i>[CR-654 – T2S Penalty Mechanism] Penalty recalculation</i>
PBI000000211312	<i>[CR-654 – T2S Penalty Mechanism] semt.044 FWAM shows unexpected values</i>

Legend:

- Corrections with impact on the cash side.



TARGET2-Securities

Releases - Past implementations

Payments Infrastructures Division

Payment Systems Department

Last update: 9th April 2021



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