

# **T2-T2S Consolidation**

## **T2 Production Conditions document**

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**Based on the PBI report of 29/03/2023 (cut-off 28/03/2023)**

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## 1. Introduction

T2 will start operations on business day 20 March 2023 following the testing of the software in 3 test stages: 1) the Eurosystem Acceptance Testing (EAT) performed by the Eurosystem as a whole, 2) the Central Bank Testing (CBT) conducted by Central Banks and 3) the User Testing (UT) executed by Central Banks and Participants.

During these test stages, some software limitations have been identified. While most of the limitations have been resolved, the remaining ones will be gradually lifted during the operational phase after the go-live on 20 March 2023. Some hot fixes are already planned to be deployed on 01 April 2023 and an immediate release is planned for 22 April 2023, in addition to the standard yearly T2 releases: T2 R2023.JUN (10 June 2023) and T2 R2023.NOV (18 November 2023).

The objective of this document is to provide an overview of those limitations and their resolution timeline in such a way that Central Banks and Participants are aware of these, adapt their processes accordingly and avoid raising incidents against the documented limitations.

This document will present the limitations in two categories:

1. Functionalities not yet released nor delivered
2. Functionalities delivered with restrictions.

It includes an annex (Go-live conditions document - Annex A – PBI extract) which provides further descriptions on open defects including the Business Oriented Descriptions (BOD).

Both this T2 Production document and its annex will be revised on a weekly basis to provide users with the latest updates on the software evolution.

## 2. Functionalities not yet released nor delivered

This category covers the functionalities not yet released to PROD classified by service component (i.e. CLM, RTGS, DWH, etc.)

### 2.1 DWH

All the DWH predefined reports relevant for participants have been released in the production environment. However, the following reports which were foreseen to be delivered in the production environment with T2 R2023.JUN are visible but are not ready to be used.

Short Name	Long name of the DWH report	Report type
ANS01	ANS 01 - Overview of AS transfer orders	Predefined DWH reports (ancillary system)
TRN06	TRN 06 - Monthly share of Indirect Participant, addressable BIC and multi-addressee payments as part of total Direct Participant's activity	Predefined DWH reports (transactions)
TRN08	TRN 08 - Business activity of a party/parties	Predefined DWH reports (transactions)

The historical TARGET2 data will not be accessible from the Data Warehouse before end of June 2023. The historical TARGET2 data from CRSS until 31 December 2022 can be requested via a service request to the T2 Service Desk.

### 2.2 BILL

The activation of the T2 billing process is postponed until shortly after the go-live, in order to allow more time to finalise testing activities.

Therefore, the problems impacting BILL component listed in the annex A should not be considered as the testing is still ongoing.

### 3. Functionalities delivered with restrictions

This category includes the participants functionalities delivered to PROD but impacted by open defects.

The section is divided in sub-sections which relate to specific components (e.g. CRDM, CLM, etc). Each component sub-section is introduced by an overview followed by a list of open defects. For each open defect, the list includes the PBI number i.e. problem reference, the description of the problem and target delivery date of the fix in the production environment. The target delivery date “To be confirmed” refers to any of the following cases: 1) a fix to the problem has already been delivered but still needs to be confirmed as successfully retested by the users or 2) an unsuccessful retesting or the problem is still under analysis.

#### 3.1 CRDM

##### 3.1.1 Overview

CRDM functionalities are released with restrictions. This component is still impacted by open defects presented in the following section.

**Note:** the participants are requested to follow the recommendations described in the document [“CLM/RTGS Reference Data / recommendations for setting up data in CRDM”](#) to avoid data inconsistencies that might hamper the business day processing. This document will be shared by the relevant National Service Desk (NSD).

##### 3.1.2 Open defects impacting CRDM

Problem ID	Priority	Brief Description	Target delivery date in PROD
PBI000000226850	Medium	Issue with update event type notification flags	TO BE CONFIRMED
PBI000000226816	Medium	Clarification on CAMT.024 message and the change request CSLD-0116-URD - Clarification Note	TO BE CONFIRMED
PBI000000226571	Medium	Business rule DPU4021 does not allow the update of Party Service Link U2A-only flag to TRUE if there are existing and active Report Configurations (among other objects)	TO BE CONFIRMED
PBI000000226742	Medium	Payments rejected due to BIC missing in SWIFT Directory	TO BE CONFIRMED
PBI000000226604	Medium	Error 'X000' in Camt.026 preventing to query the AS accounts via acmt.025	T2 R2023.JUN
PBI000000226500	Medium	Admin User receives time out when approving special data change in CRDM PROD	T2 R2023.JUN
PBI000000226484	Medium	It is possible to configure the GUI Execution Time when setting up the standing orders in the CRDM even if the debited account is not a T2S DCA or T2S Central Bank Account.	T2 R2023.JUN

Problem ID	Priority	Brief Description	Target delivery date in PROD
PBI000000226366	Medium	When querying the Party Audit Trail via reda.042, an error code received due to business rule DRRI001, even if the requestor belongs to the same party. Business rule DRRI001 description: when performing a request to read an Audit Trail, the requestor must be authorised to access the requested data.	T2 R2023.JUN
PBI000000224974	Medium	DN-BIC Routing is not displayed in the CRDM GUI	T2 R2023.JUN
PBI000000226450	Medium	Issue in RTGS directory - Changes (deletions) are not reflected in the Delta report	22 APRIL 2023
PBI000000226295	Medium	It is not possible to delete a Certificate DN due to wrong management of Access Right Management checks.	T2 R2023.JUN
PBI000000226255	Medium	Issue with acmt.026 AccountListReport . The Country of operation displayed is 'IT' for a query raised by "DE"	T2 R2023.JUN
PBI000000226253	Medium	Wrong business rule DCC4081 triggered on camt.024 – ModifyStandingOrder for Liquidity Transfer Order, containing Event Type C1P1 and C1P2. CRDM Object: Returned result: "Unknown Event Type"	T2 R2023.JUN
PBI000000225873	Medium	Not possible to change Account Monitoring Group	T2 R2023.JUN
PBI000000225752	Medium	No response on sent acmt.025 (only admi.007 with ICAA001 - The service cannot reply to the query request within the timeout limit)	T2 R2023.JUN
PBI000000225506	Medium	Approval of a deletion action in 4 eyes mode is possible for a user without deletion privilege on the item to be revoked	T2 R2023.JUN
PBI000000224841	Medium	It is not possible to subscribe to camt.025 as an optional answer to CRDM messages camt.024, camt.071, camt.011, camt.012 and camt.048	T2 R2023.JUN
PBI000000224496	Medium	Deleting and re-creating the link between a Certificate DN and a user wrongly triggers business rule DRC0005 : "When performing a User Certificate DN creation request, there cannot be more than one active link between the same User and Certificate DN"	T2 R2023.JUN
PBI000000224137	Medium	CAMT.025 containing an error UNABLE TO LOOKUP BACKEND ERROR CODE : 9999 DCC4901	T2 R2023.JUN
PBI000000224023	Medium	Username of first user for 4 eyes approval is not visible. Not possible to search for entries of first user after 4E approval	T2 R2023.JUN
PBI000000223399	Medium	Co-managed entity unable to modify/delete in a cross-border context a previously created report configuration to receive its own camt.053 on its own BIC	T2 R2023.JUN

## 3.2 CLM

### 3.2.1 Overview

CLM functionalities are released with restrictions. This component is still impacted by open defects presented in the following section.

### 3.2.2 Open / issues defects impacting CLM

#### 3.2.2.1 CLM issues not identified by PBIs

Incident	Criticality	Brief Description	Target delivery date in PROD
INC000000357162	Urgent	<p>Inconsistency between the UDFS and the software regarding the running average calculation and query result. The software follows the URD implementation approach which is different from the UDFS.</p> <p>The Change Request 120 has been raised to align the URD and the software to the UDFS approach based on which, the running average is calculated as the arithmetic mean of the accumulated balances from the first business day of the current maintenance period until the day before the next business day (<a href="#">CLM UDFS R2023.JUN section 5.5.3. Daily calculations</a>)</p> <div style="border: 1px solid blue; padding: 5px; margin: 10px 0;"> <p><b>Until the CR120 is delivered, the running average queried on business days Monday will be inaccurate as it will include only up to the Friday's balance. The query result on the business days Tuesday onwards will be accurate.</b></p> <p><b>The similar behaviour will be observed for the DWH predefined report MIR01.</b></p> </div> <p>After the delivery of the CR, the running average queried or the MIR01 run on business days Monday will become accurate and include Saturday and Sunday with Friday's balances.</p>	T2 R2023.JUN
N/A	N/A	<p>Inconsistency between the <a href="#">CLM UHB R2023.JUN</a> and the software implementation due to missing updates from the Change Request <a href="#">CSLD-0058-URD</a> in the UHB. E.g. UHB allows Liquidity transfers from T2S DCA (debit account) to Overnight Deposit Accounts (credit account) while this combination has been descope by the CLSD CR-0058. The UHB R2023.NOV will be updated with changes from the CR-0058-URD.</p> <div style="border: 1px solid blue; padding: 5px; margin: 10px 0;"> <p><b>Until the UHB R2023.NOV is published the correct combinations of Liquidity transfers are the ones described in the CR CSLD-058-URD.</b></p> </div>	T2 R2023.NOV

#### 3.2.2.2 CLM Problems identified by PBIs

Problem ID	Priority	Brief Description	Target delivery date in PROD
PBI000000226530	High	Incorrect interests were calculated for accounts which are not part of the Minimum Reserve calculation.	22 APRIL 2023
PBI000000226509	High	Display issue for indirect party in the list of Minimum Reserve (Pool)	T2 R2023.NOV
PBI000000226201	High	Camt.005 query with search criteria (EndToEndId and date) triggers camt.006 with Error E118 - No data found	22 APRIL 2023

Problem ID	Priority	Brief Description	Target delivery date in PROD
PBI000000226567	Medium	E018 for camt.050 received by CLM before CCSF event (cut-off for Standing Facilities)	T2 R2023.NOV
PBI000000226524	Medium	Difference between camt.054 and camt.006 - End-to-End ID (for Liquidity Transfers with code LCCS - Balance from Contingency Service)	TO BE CONFIRMED
PBI000000226511	Medium	Camt053 received from CLM has invalid format, missing MsgDefldfr	22 APRIL 2023
PBI000000225851	Medium	E109 (invalid country) was incorrectly returned in the camt.025.	T2 R2023.JUN
PBI000000224087	Medium	Camt.006 with error - element 'Acct' optionality to be changed from mandatory to optional.	T2 R2023.JUN
PBI000000226412	Medium	A rule-based liquidity transfer due to ceiling breach was triggered by a liquidity transfer while only payments should trigger it.	T2 R2023.NOV
PBI000000226338	Medium	Task Overview Not Shown in Task Queue	T2 R2023.JUN
PBI000000226240	Medium	Error received while confirming a revoke	T2 R2023.JUN
PBI000000225630	Medium	Connected payments for marginal lending reimbursement do not show the ML account as credit account in CLM U2A, details of cash transfer	T2 R2023.JUN
PBI000000225151	Medium	Events list screen anomaly. Events list screen were marked as already triggered, while the events had not been started.	T2 R2023.JUN
PBI000000225132	Medium	The List of Minimum Reserve (Pool) showed two Leading CLM Account Holder instead of just one.	T2 R2023.JUN
PBI000000225043	Medium	End-to-End ID and Instruction ID related to overnight deposit interest, do not appear in CLM GUI while they are included in the camt.054.	T2 R2023.JUN
PBI000000224582	Medium	In the CLM Dashboard screen the account selection grouped by services cannot be used as expected as the - T2S accounts amounts were not available and timeout occurred.	TO BE CONFIRMED

### 3.3 RTGS

#### 3.3.1 Overview

RTGS functionalities are released with restrictions. This component is impacted by open defects presented in the following section.

#### 3.3.2 Open defects impacting RTGS

Problem ID	Priority	Brief Description	Target delivery date in PROD
PBI000000226506	High	Despite urgent reservation in RTGS, high/normal payments settled	22 APRIL 2023



Problem ID	Priority	Brief Description	Target delivery date in PROD
PBI000000226503	High	Disagreeing on a AS-A batch was not processed correctly. It is possible to repeat disagree in U2A. No change for 'Cash Transfer RTGS' even U2A shown task Operation Successful and the RTGS	22 APRIL 2023
PBI000000226382	High	'warehoused' payment has incorrect status and the response is missing	TO BE CONFIRMED
PBI000000226465	High	camt.005 triggered the reception of an admi.007 I074 but the camt.006 was missing.	22 APRIL 2023
PBI000000226297	High	Reported discrepancy between the IDs in camt.054 and camt.053.	22 APRIL 2023
PBI000000226140	High	Rule Based Floor Standing Order not being executed	22 APRIL 2023
PBI000000226750	Medium	Incorrect pacs.009 received from ESMIG (not schema compliant tag Ctry missing)	T2 R2023.NOV
PBI000000226607	Medium	CAMT.047 (return transaction) for RTGS returns a null value	T2 R2023.NOV
PBI000000226481	Medium	Head.001 was not schema compliant for camt.047. "From BIC" was missing in camt.047 query response in case of error E018 for both RTGS and CLM. E018: Message / U2A action outside allowed acceptance time frame	22 APRIL 2023
PBI000000224423	Medium	There is no context menu to agree on blocked payments in AS Procedure D batch	T2 R2023.JUN <sup>1</sup>
PBI000000226394	Medium	Sort functionality not working correctly in the 'Query Account Postings' screen	T2 R2023.JUN
PBI000000226300	Medium	Download Statement of Account - Field Business Date was empty.	T2 R2023.JUN
PBI000000226205	Medium	Sent camt.005 (with 'PDNG') only responded with camt.006 'E118' No data found even if payments available	T2 R2023.JUN
PBI000000226191	Medium	T2 camt.053 UETR missing for pacs.004 IN & OUT	T2 R2023.JUN
PBI000000226128	Medium	Issues with pacs.004: 1) 'return identification' not included in the outbound message sent to the receiver and 2) Incorrect instruction ID in camt.053.	T2 R2023.JUN
PBI000000225894	Medium	The booking on the sub-account did not take place. The pain.998 was only rejected, when the AS closed the procedure	22 APRIL 2023
PBI000000225713	Medium	Pacs.002 received from T2 with incorrect OriginalMessage-NameIdentification	T2 R2023.JUN
PBI000000225585	Medium	camt.006 includes different End-to-End ID than in camt.054/camt.053	T2 R2023.JUN
PBI000000224889	Medium	AS file with status 'Queued' missing from screen List of status overview for AS batches	T2 R2023.JUN
PBI000000224571	Medium	E001 received for pacs.004 via U2A although all mandatory fields were filled.	T2 R2023.JUN

<sup>1</sup> Please note that this is a target delivery date. The effective delivery date is to be confirmed by a Release Note.

Problem ID	Priority	Brief Description	Target delivery date in PROD
		E001: Invalid message/file. //Dynamic error including element name//	
PBI000000224326	Medium	Pacs.008 was sent by mistake with SBTI and was rejected with E012 (Invalid receiver) while SBTI can used only in pacs.009	T2 R2023.JUN
PBI000000224301	Medium	RTGS Sub-Account Liquidity: list of Settled Debit AS transfer orders: using the Display message button for one chosen pain.998 leads to a display of all camt.054 for all pain.998 instead of displaying only the related camt.054 message	T2 R2023.JUN <sup>2</sup>
PBI000000222811	Medium	Scheme code requested is U2A pacs.004 although it is optional	T2 R2023.JUN
PBI000000222766	Medium	Pacs.004 is not valid according to MyS message validation – Exchange Rate	T2 R2023.JUN
PBI000000225480	Medium	Earliest/Latest debit time of warehoused payment cannot be modified	T2 R2023.JUN

### 3.4 DWH

#### 3.4.1 Open defects impacting DWH

##### IDC03

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226674	Medium	CSLD IDC03 Report display incorrect values. due to ETL (Extract, Transform and Load) issue	01 APRIL 2023

##### IDC05

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226456	High	IDC05 - Incorrect SoD/EoD balance and Peak IDC use	TO BE CONFIRMED
PBI000000226843	Medium	IDC05 content is incorrect. Postings which are belonging to liquidity transfer orders to/from T2S have wrongly been disregarded for the calculation.	TO BE CONFIRMED
PBI000000226704	Medium	DWH report IDC.05 showing incorrect data, especially when the peak IDC use occurred exactly with CLM closure, the credit line is defaulted to 0.	01 APRIL 2023

##### MIR01

<sup>2</sup> Please note that this is a target delivery date. The effective delivery date is to be confirmed by a Release Note.

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226819	Medium	discrepancy of Penalty Amount 1 between DWH predefined report MIR01 and camt.054	TO BE CONFIRMED
PBI000000226658	Medium	In the current MR period, the interest amount of the excess reserve (Tier 2) exceeds the actual value many times over.	22 APRIL 2023

**MIR02**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000225667	High	MIR02 - Total MRR amount displayed in the report is incorrect	TO BE CONFIRMED

**STF01**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226447	Medium	STF01 - For Overnight Deposit some information (capital set-up/capital refund) are missing or is not shown (interests)	TO BE CONFIRMED

**TRN01**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226251	High	TRN01 - Field 'Message in XML-format' includes also the BAH which was not expected.	TO BE CONFIRMED
PBI000000226169	High	TRN01 - Settled cash transfers are shown in STA01 but cannot be found in the TRN01	TO BE CONFIRMED
PBI000000225228	Medium	STA01 - Search by amount not possible.	T2 R2023.JUN

**TRN03**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226274	High	TRN03 - Long loading time and not possible to download the data	TO BE CONFIRMED

**STA01**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226677	High	Dynamic date is not working in STA01 - Statement of Account report	22 APRIL 2023
PBI000000226685	Medium	Problem with report STA01 - output is empty for any selected accounts/days.	22 APRIL 2023
PBI000000225750	Medium	Missing E2E id in case of AS cash transfers	TO BE CONFIRMED

**STA02**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226225	Medium	STA02 - Missing transaction references for liquidity transfers instructed via U2A	TO BE CONFIRMED

**PAR02**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000225237	Medium	PAR02 - Duplicate rows displayed in the report.	TO BE CONFIRMED
PBI000000224857	Medium	PAR02 - Missing direct participants data	TO BE CONFIRMED

**GENERAL**

Problem ID	Priority	Brief description	Target delivery Date
PBI000000226762	High	On January 19, ancillary system NBORROBBXXX initiated two transactions in UTEST that were settled, but for NBORROBBXXX are not generated any invoices in BILL.	22 APRIL 2023
PBI000000226575	High	Closed CRDM Instances Not Included in DWH Report	T2 R2023.JUN
PBI000000226021	High	Schedule report was not received e.g. MIR01.	TO BE CONFIRMED
PBI000000226848	Medium	Integration of statistics into MasterSequence for Load optimisation	TO BE CONFIRMED
PBI000000226775	Medium	Since LeA run on 20.03.2023 a job does not finish within an SQL	TO BE CONFIRMED
PBI000000226769	Medium	[DWH] Missing payments in the BILD04	TO BE CONFIRMED
PBI000000226767	Medium	For Overnight Deposit still some information (capital set-up/capital refund) are missing or is not shown (interests)	01 APRIL 2023
PBI000000226755	Medium	[DWH PROD] 'Developpment and Integration' on predefined reports PROD	T2 R2023.JUN
PBI000000226747	Medium	Fixing missing parties in the UTEST party dimension TGDE680__D_PARTY	TO BE CONFIRMED
PBI000000226711	Medium	IDAA-BUG. SQL-Stmt works non-deterministic in IDAA	TO BE CONFIRMED
PBI000000226767	Medium	For Overnight Deposit still some information (capital set-up/capital refund) are missing or is not shown (interests)	01 APRIL 2023
PBI000000225343	Medium	Long duration while loading and rendering reports in DWH. Issue encountered in IDC03 report	TO BE CONFIRMED

**3.5 ECONSII****3.5.1 Open defects impacting ECONSII**

Problem ID	Priority	Brief Description	Target delivery Date
PBI000000226565	Medium	4-eye ECONS II - Inside the Task Queue some data are missing in the details pop up.	TO BE CONFIRMED
PBI000000226582	Medium	ECONSII access problem	T2 R2023.JUN

