

T2S CHANGE REQUEST FORM		
General Information (Origin of Request) <input type="checkbox"/> User Requirements (URD) or GUI Business Functionality Document (BFD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: TFOS	Institute: CSD	Date raised: 02/07/2024
Request title: Un-prune additional attributes in T2S settlement messages to enhance STP processing		Request No.: T2S 0834 SYS
Request type: Common	Classification: Scope Enhancement	Urgency: Normal
1. Legal/business importance parameter ¹ : Medium	2. Market implementation efforts parameter ² : Low	
3. Operational/Technical risk parameter ³ : Low	4. Financial impact parameter ⁴ : Medium	
Requestor Category: CSD		Status: Proposed for a release

Reason for change and expected benefits/business motivation:

Currently T2S applies the following “freeze approach” for maintenance of T2S customised versions of ISO 20022 messages:

- At the time of writing of this CR, the T2S customised versions of ISO20022 messages are based on ISO20022 message versions from 2019.
- As T2S evolves, new versions of the T2S customized messages are generated, but they keep being based on the “frozen” original ISO20022 message versions from 2019.
- In parallel, the ISO20022 standard evolves with the yearly Maintenance Releases, but this evolution is not yet reflected in T2S. In fact, ISO versions and T2S versions evolve independently.

In June 2026, the T2S customised versions will be aligned with the evolved ISO20022 versions via [T2S CR 809 “Alignment of T2S Messages with ISO Maintenance Release 2020 – 2024”](#), which will integrate all changes of ISO Maintenance Release (MR) 2020 – 2024 into the customised T2S message versions.

At this point in time, T2S will launch the “*T2S Unfreeze Strategy*” with the objective for all T2S messages to be updated to the latest ISO20022 base message versions, and from then on, to follow the latest ISO20022 versions via the yearly Maintenance Releases.

In this context, the TFOS was created to provide the market view of how T2S messages can be improved. The initial scope of the work of the TFOS was to review which SWIFT/ISO CRs, implemented since the last freeze of the T2S settlement messages, should be implemented with priority and ideally at the same time with the “*T2S Unfreeze Strategy*”. To implement such scope items, dedicated T2S Change Requests shall be raised.

Additionally, the TFOS has analysed which additional elements would be helpful in T2S messages to enhance the STP processing for T2S Actors. Such elements should be unpruned, as outlined in the T2S customisation approach in the UDFS, see section 3.2.1.3 T2S-specific schema customisation, page 852:

- *For scenario 2 [i.e., if T2S does not need such elements but there is a demand for T2S Actors] there is one exception: as indicated above, S&R messages may contain more elements than necessary for the processing in T2S. T2S does not prune dispensable elements as these elements may be required for STP of T2S Actors.*

This change request formalises this analysis by requesting to include into the T2S Schemas those additional

¹ Legal/business importance parameter was set to “Medium” because the change request supports STP processing on the T2S Actor’s side.

² Market implementation effort parameter was set to “Low” as the change does not imply significant changes to T2S Actors.

³ Operational/technical risk parameter was set to “Low” because it is not expected that this change will have an operational impact on the T2S Actors.

⁴ Low < 100kEUR < Low-Medium < 200 kEUR < Medium < 400kEUR < High < 700kEUR < Very high

elements which have been identified by the TFOS.

Description of requested change:

The following messages elements shall be unpruned in the schemas of all message types which are mentioned in the table. They shall be treated as “LCMM Instruction Additional Information”, i.e., if filled in the sese.023 inbound message, they shall also be mapped into the related outbound messages, but otherwise T2S does not process them (unless T2S already processes them, e.g. certain codes such as the NOMC or ADEA values in the STCO field – for those cases, T2S shall continue to process them with the existing logic).

Message element(s)	Requirement	sese.023	sese.024	sese.025	sese.028
TradDtIs/TradId	If filled in sese.023, then populate in all relevant outbound messages	Attribute supported	Un-prune attribute	Attribute supported	Attribute supported
TradDtIs/ SttImInstrPrcgAddtlDtIs	If filled in sese.023, then populate in all relevant outbound messages	Attribute supported	Attribute supported	Un-prune attribute	N/A
SttImParams/SttImTxCond	If filled in sese.023 (with codes and/or DSS values), then populate all those elements also in all relevant outbound messages (for sese.028: map only code if this code is supported).	Element supported with all codes and with DSS.	Element supported with all codes and with DSS.	Element supported with all codes and with DSS.	Element supported with all codes and with DSS.
SttImParams/SciesRTGS	If filled in sese.023, then populate in all relevant outbound messages	Element supported	Un-prune element	Not required	Un-prune element
SttImParams/Regn	If filled in sese.023, then populate in all relevant outbound messages	Element supported	Un-prune element	Un-prune element	Not required
SttImParams/ StmpDtyTaxBsis	If filled in sese.023, then populate in all relevant outbound messages	Element supported	Un-prune element	Un-prune element	Not required
RcvgSttImPtIs/ Pty2/SfkpgAcct/Id DlvrGSttImPtIs/ Pty2/SfkpgAcct/Id	If filled in sese.023, then populate in all relevant outbound messages	Attributes supported	Un-prune attributes	Un-prune attributes	Attribute supported
RcvgSttImPtIs/ Pty2/PrcgId DlvrGSttImPtIs/ Pty2/PrcgId	If filled in sese.023, then populate in all relevant outbound messages	Attributes supported	Un-prune attributes	Un-prune attributes	Attribute supported
RcvgSttImPtIs/ Pty1/AddtlInf/PtyCtctDtIs RcvgSttImPtIs/ Pty2/AddtlInf/PtyCtctDtIs DlvrGSttImPtIs/ Pty1/AddtlInf/PtyCtctDtIs DlvrGSttImPtIs/ Pty2/AddtlInf/PtyCtctDtIs	If filled in sese.023, then populate in all relevant outbound messages	Attributes supported	N/A	Un-prune attributes	Attribute supported

To limit the scope of the CR, the updates are required only for sese.024, sese.025 and sese.028 messages. It is not required to unprune those elements in any other message, in particular, it is not required to un-prune them in T2S statement semt.017 and semt.018.

Following the “T2S Unfreeze strategy”, the strong preference of the TFOS is to implement this CR together with the

implementation of [T2S CR 809 "Alignment of T2S Messages with ISO Maintenance Release 2020 – 2024"](#), currently scheduled for June.2026 release.

Submitted annexes / related documents:

Outcome/Decisions:

- *CRG on 16 October 2024: the CRG agreed to launch the preliminary assessment of CR-0834.
- *CRG on 20 March 2025: the CRG agreed to recommend CR-0834 for authorisation by the T2S Steering Level.
- *AMI-SeCo on 2 April 2025: the AMI-SeCo agreed with the CRG recommendation of CR-834 for T2S Steering Level authorisation.
- *CSG on 3 April 2025: the CSG agreed to authorise CR-834.
- *NECSG on 3 April 2025: the NECSG agreed to authorise CR-834.
- *PMG on 10 April 2025: the PMG agreed to launch the detailed assessment of CR-0834 with a view of scoping in R2026.NOV, subject to the MIB authorisation.
- *MIB on 15 April 2025: the MIB agreed to authorise CR-834.

Documentation to be updated:

Preliminary assessment:

- **Financial Impact:** Medium
- **Impacted Modules:** LCMM, T2S-INTF, T2S-DWH
- **Impact on recovery process:** yes, for sese.025
- **Impact on other Eurosystem Services (T2, TIPS) or projects (ECMS):** yes in ECMS, for sese.024 and sese.025 and potentially for sese.023, if it is expected that ECMS sends those fields to T2S. No impact for T2 and TIPS
- **Risks:** no
- **Findings:**

The implementation of this CR implies that:

- The message elements described in the table above will be unpruned in the required schemas.
- If these elements are filled in the sese.023 inbound message, they will be mapped into the necessary outbound message as described above.
- For element SttlmParams/SttlmTxCond no changes are required, even though it is mentioned in the table, since as mentioned in it, it is already supported in the messages.
- No additional (new) processing is required for none of the elements.
- Data Migration Tool will not be updated (i.e. no new fields for the new elements supported will be added to the Excel/CSV files used for Settlement Instructions).
- No change or addition is required on the related U2A Screens.

For this purpose:

- The Instruction Validation module needs to be enhanced in order to store and map the new elements.
- The Status Management module needs to consider the new elements to be reported in the corresponding outbound messages.
- A testing campaign needs to be executed in order to verify that the elements unpruned in the sese messages impacted by this CR are correctly reported when filled in the sese.023 inbound message.
- The Recovery-related tables, views, functions, and flows will need to be adapted accordingly to consider the possible new elements in sese.025.
- No functional impact on SETT module. However, significant efforts need to be considered, particularly in terms of regression tests if the T2S CR-834 would not be implemented together with the implementation of T2S CR-841.

- **Open issues/ questions to be clarified by the originator:**
 - 4CB recommend fast Steering Level authorisation and request for DA in view of R2026.NOV

Detailed assessment:
