



General Information (Origin of Request)		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: 4CB	Institute: 4CB	Date raised: 10/02/2016
Request title: Reporting complete Restriction Type information		Request ref. no: T2S 0594 SYS
Request type: Common		Urgency: Normal
1. Legal/business importance parameter: Low	2. Market implementation efforts parameter: Low	
3. Operational/Technical risk parameter: Low	4. Financial impact parameter: No cost impact	
Requestor Category: 4CB	Status: Authorised at Steering Level	

Reason for change and expected benefits/business motivation:

When reporting information on the activities on static data object (Party, Securities, Securities Account and T2S Dedicated Cash Accounts), for the restriction types the reports show only the amended field and this does not allow to uniquely identifying the restriction type impacted by the amendment.

The proposal is to use the returned Field Name in order to contain, in a single string, all the needed pieces of information in order to identify the item impacted and the changed attributes (Restriction Type Code, Valid From Timestamp, and Short mnemonic for the attribute).

This Change Request is based on PBI000000158671 (Static data statements not reporting Restriction Type codes).

Description of requested change:

The attribute Field Name (FldNm) shall contain a string pattern in order to identify the restriction type. Suggestion is to use this pattern:

- [restriction type code]/[valid from timestamp]/RTY. RTY is a short mnemonic code for "Restriction Type"
- [restriction type code]/[valid from timestamp]/VFR. VFR is a short mnemonic code for "Valid From"
- [restriction type code]/[valid from timestamp]/VTO. VTO is a short mnemonic code for "Valid To".

The impact is on Statement of Static Data for Party (PartyActivityAdvice = reda.041), Statement of Static Data for Securities (SecurityActivityAdvice = reda.009), Statement of Static Data for Securities Accounts (SecuritiesAccountActivityAdvice = reda.035), Statement of Static Data for T2S Dedicated Cash Accounts (CashAccountActivityAdvice = reda.038).

The UDFS shall explain the interpretation of the content of the FldNm attribute.

Submitted annexes / related documents:

Proposed wording for the SYS Change request:

The updated message documentation of the impacted message will be available after the CR-approval at MyStandards.

The UDFS must be changed in order to reflect the different use of the Field Name attribute of the message. The following UDFS chapters need to be updated:

3.3.6.35 PartyActivityAdviceV01 (reda.041.001.01)

3.3.6.35.1 Overview and scope of the message

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Party Restriction	Restriction Type	PartyRestriction.Type
Party Restriction	Valid From Timestamp	PartyRestriction.ValidFrom
Party Restriction	Valid To Timestamp	PartyRestriction.ValidTo
<u>Party Restriction</u>	<u>Restriction Type</u>	<u>[restriction type code]/[valid from]/RTP</u>
<u>Party Restriction</u>	<u>Valid From Timestamp</u>	<u>[restriction type code]/[valid from]/VFR</u>
<u>Party Restriction</u>	<u>Valid To Timestamp</u>	<u>[restriction type code]/[valid from]/VTO</u>

3.3.6.4 SecurityActivityAdviceV01 (reda.009.001.01)

3.3.6.4.1 Overview and scope of the message

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Security Restriction	Restriction Type	SecurityRestriction.Type
Security Restriction	Valid From Timestamp	SecurityRestriction.ValidFrom
Security Restriction	Valid To Timestamp	SecurityRestriction.ValidTo
<u>Security Restriction</u>	<u>Restriction Type</u>	<u>[restriction type code]/[valid from]/RTP</u>
<u>Security Restriction</u>	<u>Valid From Timestamp</u>	<u>[restriction type code]/[valid from]/VFR</u>
<u>Security Restriction</u>	<u>Valid To Timestamp</u>	<u>[restriction type code]/[valid from]/VTO</u>

3.3.6.32 CashAccountActivityAdviceV01 (reda.038.001.01)

3.3.6.32.1 Overview and scope of the message

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
T2S Dedicated Cash Account Restriction	Restriction Type	T2SDCARestriction.Type
T2S Dedicated Cash Account Restriction	Valid From Timestamp	T2SDCARestriction.ValidFrom
T2S Dedicated Cash Account Restriction	Valid To Timestamp	T2SDCARestriction.ValidTo
<u>T2S Dedicated Cash Account Restriction</u>	<u>Restriction Type</u>	<u>[restriction type code]/[valid from]/RTP</u>
<u>T2S Dedicated Cash Account Restriction</u>	<u>Valid From Timestamp</u>	<u>[restriction type code]/[valid from]/VFR</u>
<u>T2S Dedicated Cash Account Restriction</u>	<u>Valid To Timestamp</u>	<u>[restriction type code]/[valid from]/VTO</u>

3.3.6.29 SecuritiesAccountActivityAdviceV01 (reda.035.001.01) 1

3.3.6.29.1 Overview and scope of the message

ENTITY	ATTRIBUTE	RETURNED FIELD NAME
Securities Account Restriction	Restriction Type	SACRestriction.Type
Securities Account Restriction	Valid From Timestamp	SACRestriction.ValidFrom
Securities Account Restriction	Valid To Timestamp	SACRestriction.ValidTo
<u>Securities Account Restriction</u>	<u>Restriction Type</u>	<u>[restriction type code]/[valid from]/RTP</u>
<u>Securities Account Restriction</u>	<u>Valid From Timestamp</u>	<u>[restriction type code]/[valid from]/VFR</u>
<u>Securities Account Restriction</u>	<u>Valid To Timestamp</u>	<u>[restriction type code]/[valid from]/VTO</u>

High level description of Impact:

Outcome/Decisions:

- * CRG written procedure from 15 February 2016 to 17 February 2016: The CRG recommended to launch the detailed assessment on the Change Request.
- * OMG on 24 February 2016: During a written procedure from 17 to 24 February 2016, the Operations Managers Group did not identify any operational impact.
- * Advisory Group's advice on 26 February 2016: Following a written procedure, the AG was in favour of launching the detailed assessment on the Change Request.
- * CSG resolution on 27 February 2016: Following a written procedure, the CSG was in favour of launching the detailed assessment on the Change Request.
- * CRG written procedure from 16 to 23 March 2016: The CRG recommended the approval of the Change Request.
- * OMG on 8 April 2016: During a written procedure from 1 to 8 April 2016, the Operations Managers Group reconfirmed that the Change Request does not have any operational impact.
- * Advisory Group on 14 April 2016: Following a written procedure from 8 to 14 April 2016, the Advisory Group was in favour of the Change Request.
- * CSD Steering Group on 15 April 2016: Following a written procedure from 8 to 15 April 2016, the CSD Steering Group adopted the resolution to approve the Change Request.
- * CRG on 8 June 2016: Following a written procedure from 6 to 8 June 2016, the CRG recommended inclusion of Change request in T2S Release 1.2 baseline.
- * Advisory Group on 29 June 2016: Following a written procedure from 23 to 29 June 2016, the AG was in favour of including it the Change Request in T2S Release 1.2 baseline.
- * CSD Steering Group on 30 June 2016: Following a written procedure from 23 to 29 June 2016, the CSG took the resolution to include the Change Request in T2S Release 1.2 baseline.

EUROSYSTEM ANALYSIS – GENERAL INFORMATION

Impact On T2S	Static data management		Interface	
		Party data management		Communication
		Securities data management		Outbound processing
		T2S Dedicated Cash account data management		Inbound processing
		Securities account data management		
		Rules and parameters data management		
	Settlement		Liquidity management	
		Standardisation and preparation to settlement		Outbound Information Management
		Night-time Settlement		NCB Business Procedures
		Daytime Recycling and optimisation		Liquidity Operations
		Daytime Validation, provisioning & booking	LCMM	
		Auto-collateralisation		Instructions validation
				Status management
	Operational services			Instruction matching
		Data Migration		Instructions maintenance
		Scheduling	Statistics, queries reports and archive	
		Billing	x	Report management
		Operational monitoring		Query management
				Statistical information
			Legal archiving	
	All modules (Infrastructure request)			
	No modules (infrastructure request)			
	Business operational activities			
	Technical operational activities			
Impact on major documentation				
Document	Chapter		Change	
Impacted GFS chapter				
Impacted UDFS chapter				
Additional deliveries for Message Specification				
UHB	Chapter 2.4.1.20 Available Report – Statement of Static Data – Details Screen		Add information about the new formatting of changes concerning restrictions in tables List – Securities List – T2S Dedicated Cash Account List – Party List – Securities Account	
External training materials				
Other documentations				
Links with other requests				
Links	Reference		Title	
OVERVIEW OF THE IMPACT OF THE REQUEST ON THE T2S SYSTEM AND ON THE PROJECT				
Summary of functional, development, infrastructure and migration impacts				
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Summary of project risk				
None.				
Security analysis				
No potentially adverse effect was identified during the security assessment.				