| General Information (Origin of Request) | | |
|---|---|---|
| ☐ User Requirements (URD) | | |
| ☒ Other User Functional or Technical Documentation (SYS) | | |

| Request raised by: 4CB | Institute: 4CB | Date raised: 10/10/2015 |
|---|---|---|
| Request title: Alignment of ISO transaction codes of the Data Migration Tool for pending instructions | | Request ref. no: T2S 0575 SYS |
| Request type: Common | | Urgency: Normal |
| 1. Legal/business importance parameter: Medium | | 2. Market implementation efforts parameter: Low |
| 3. Operational/Technical risk parameter: Low | | 4. Financial impact parameter: No cost impact |
| Requestor Category: 4CB | | Status: Implemented |

**Reason for change and expected benefits/business motivation:**

During the Migration Weekend Dress Rehearsal (MWDR) of wave 2, an incident was raised due to the fact that pending instructions were not accepted by the Data Migration Tool (DMT) when they have the ISO transaction Code "ETFT" (Exchange Traded Funds).

This Change request aims at correcting the problem PBI000000157845.

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**Description of requested change:**

The list of ISO transaction Codes of the DMT for Pending Instructions shall be aligned with the corresponding Data type "SecuritiesTransactionType7Code" of the A2A message.

More precisely:

• ISO transaction Code "ETFT" is in the list of codes in UDFS and also available in A2A (and also via GUI). DMT should be aligned accordingly (i.e. to include this ISO Transaction Code).

• ISO transaction Code "RPTO" is in the DMT but it is not available A2A (neither via GUI). DMT should be aligned accordingly (i.e. to remove this ISO Transaction Code).

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**Submitted annexes / related documents:**

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**Proposed wording for the Change request:**

In the DMT file specification document, the record type "Pending Instruction" (section 3.1.3.3), should be modified as follows:

| 16 | P | ISO Transaction Code | Possible values: <br>• AUTO <br>• BSBK <br>• CLAI <br>• CNCB <br>• COLI <br>• COLO <br>• CONV <br>• CORP <br>• <u>ETFT</u> <br>• FCTA <br>• INSP <br>• ISSU | Securities transaction type: <br>• AUTO = Auto Collateralisation <br>• BSBK = Buy Sell Back <br>• CLAI = Market Claim <br>• CNCB = Central Bank Collateral Operation <br>• COLI = Collateral In <br>• COLO = Collateral Out <br>• CONV = Depository Receipt Conversion <br>• CORP = Corporate Action <br>• FCTA = Factor Update | | 1..1 | |
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|---|---|---|---|---|---|---|---|
| | | | • MKDW<br>• MKUP<br>• NETT<br>• NSYN<br>• OWNE<br>• OWNI<br>• PAIR<br>• PLAC<br>• PORT<br>• REAL<br>• REDI<br>• REDM<br>• RELE<br>• REPU<br>• RODE<br>• ~~RPTO~~<br>• RVPO<br>• SBBK<br>• SBRE<br>• SECB<br>• SECL<br>• SLRE<br>• SUBS<br>• SYND<br>• TBAC<br>• TRAD<br>• TRPO<br>• TRVO<br>• TURN | • <u>ETFT = Exchange Traded Funds</u><br>• INSP = Move of Stock<br>• ISSU = Issuance<br>• MKDW = Mark Down<br>• MKUP = Mark Up<br>• NETT = Netting<br>• NSYN = Non Syndicated<br>• OWNE = External Account Transfer<br>• OWNI = Internal Account Transfer<br>• PAIR = Pair Off<br>• PLAC = Placement<br>• PORT = Portfolio Move<br>• REAL = Realignment<br>• REDI = Withdrawal<br>• REDM = Redemption<br>• RELE = Depository Receipt Release Cancellation<br>• REPU = Repo<br>• RODE = Return Delivery without Matching<br>• ~~RPTO = Reporting~~<br>• RVPO = Reverse Repo<br>• SBBK = Sell Buy Back<br>• SBRE = Borrowing Reallocation<br>• SECB = Securities Borrowing<br>• SECL = Securities Lending<br>• SLRE = Lending Reallocation<br>• SUBS = Subscription<br>• SYND = Syndicate Underwriters<br>• TBAC = TBA Closing<br>• TRAD = Trade<br>• TRPO = Triparty Repo<br>• TRVO = Triparty Reverse Repo<br>• TURN = Turnaround | | 2 | |

**High level description of Impact:**

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**Outcome/Decisions:**

\* MSG meeting on 25 November 2015. The 4CB presented the Change Request to the Migration Sub-group and the MSG members did not raise any objection to the submission of the Change Request to the Change Review Group.

\* CRG meeting of 15 December 2015: The CRG recommended the approval of the Change Request. This CR from the

Migration Sub-group does not have any impact on the T2S software, it only affects the Data Migration Tools.

* OMG on 13 January 2016: During a written procedure from 30 December 2015 to 13 January 2016, the Operations Managers Group did not identify any operational impact.

* Advisory Group's advice on 21 January 2016: The AG was in favour of approving the Change Request.

* CSD Steering Group's resolution on 22 January 2016: The CSG took the resolution to approve the Change Request.