Market Notice

7 October 2016
MN_80/2016

T2S: re-use of securities returned from autocollateral

For the attention of:	DCPs, ICPs
Priority:	HIGH
Re:	Re-use of securities returned from autocollateral

Dear Client,

With respect to the preceding market notice MN_72/2016, we wish to confirm that the Eurosystem, following <u>positive verification</u> of the PBI000000160716, has confirmed the release into production of its resolution at the close of business on Friday, 7 October 2016, as part of the "hot-fix release V00.02.27.03".

Therefore the said problem, which affected the autocollateral function and in particular did not permit immediate re-use of financial instruments returned following the closure of an autocollateral operation, will be resolved as of Monday, 10 October.

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Additionally, on Monday 10 October, resolutions to the following defects will be released by T2S as part of the same hot-fix release:

4CB ticket	Case Type	L2 reference	Summary	Component
PBI000000158301	Problem	Raised by S2EU on 11/11/2015	[PP][FI] Cplx 17 with ACO	Settlement
PBI000000160674	Problem	Raised by S2EU on 28/07/2016	Pre- Migration activities - Issue impacting Already Migrated CSDs: rejection of pending instructions after closure of security CSD link	LCMM
PBI000000160907	Problem	Raised by S2EU on 26/08/2016	[PP]Cross CSD autocollat analysis request Participant CCFRFRPPXXX is trying to process cross CSD autocollat by earmarking NBB SSS Securities. However the collateral value is still 0. Could you please look into it?	Settlement
PBI000000161026	Problem	Raised by FRCB on 12/09/2016	[PP] [W3MW] Autocoll not triggered	Settlement
PBI000000161048	Problem	Raised by S2EU on 13/09/2016	[PP] RMIC in status running 160913-T2SO-187686	Settlement

Further details of the defects set out in the above table can be found in the documentation section of MT-X.

For further information please contact:

Settlement

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