
Operational Notice

22 October 2019
ON_58/2019

T2S CR-515 Adjustment of CAOOF Transformation

For the attention of:
Re:

ICPs and DCPs
T2S CR-515 Adjustment of CAOOF Transformation

Dear Client,

As announced at the Post Trade Participants Committee meeting on 30 September 2019, we have prepared a test plan document to enable verification of the implementations introduced by CR-515 in release 2.0 of T2S. These implementations allow participants to send instructions after the maturity date of the financial instrument and then enable the activation of the Detection Period, including for the management of Transformations according to CAJWG guidelines.

Test plan

The Test Plan has been published on the following folder of the MT-X document section:
Documentation > T2S CR-515 Adjustment of CAOOF Transformation

Test and release dates

External testing of the T2S CR-515 Adjustment of CAOOF Transformation will take place in the period 4 to 22 November 2019, in the test environment named "T2" (Pre-prod) connected to the T2S test environment named "UTEST".

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Supporting Documentation

Monte Titoli has prepared the update of the “Corporate Action on Flow Market Claim and Transformation” Operating Model, which will be published on 28 October 2019, on documental section of MT-X platform: Docs>Operational Procedures. The Model incorporates the changes envisaged by CR-515 (introduction of the 20-day detection period also for Transformations) as well as fine tuning interventions.

Please use the following contact addresses for support requests during the test phase:

Domestic custody

Email: mt-test-custody@lseg.com

International Custody

Email: helpdesk.internationalcustody@lseg.com