
Operational Notice

12 April 2019

ON_24/2019

T2S Release 3.0 – CR-520

For the attention of:

ICPs and DCPs

Re:

T2S Release 3.0 – CR-520

Dear Client,

As announced at the Post Trade Participants Committee (PT PC -) & T2S Change Management of 14 March 2019, we set out the list of corporate events scheduled to enable verification of the implementation requirements introduced by the CR-520 of the 3.0 T2S release

Test plan

Through CR-520, the CAO (Market Claim and Transformation) operations are identified in response messages to instructions sent to T2S with the SWIFT message sese.023 and some fields are introduced into the sese.020 message relating to the Transformation operation.

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Specifically, the changes introduced:

1. For instructions generated in relation to CAOF, the relevant sese.023 message will be entered, in the link type = INFO, the T2S reference of the underlying instruction. The sequence of the linkage will be indicated in the sese.024 and sese.025 messages. In the sese.024 messages, the linkage sequence will be reported only in the first sese.024 of acceptance, and not in subsequent states of response and/or cancellation.
2. In the cancellation instruction (sese.020 message), automatically produced by Monte Titoli, for a Transformation operation, the CANT reason code is introduced, indicating that the cancellation is a Transformation and the Corporate Action Event Identifier.

Participants in external testing are required to:

- in view of the corporate events indicated in paragraph A), which it is specified is not subject to testing but has been created solely for the testing of CAOF, to create the necessary conditions for the production of Market Claim and Transformation instructions.
- check that:
 - information relating to the amendments referred to in point 1) is present in the G56 (RNI/A2A) report for ICP clients and in the SWIFT 15022 messages - sese.024 and sese.025 messages for the DCPs
 - information on the amendments referred to in point 2) is present in the X-TRM push report for ICP clients and in the SWIFT 15022 messaging - sese.024 message for DCPs.

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A) List of corporate events:

1st week 15-19 April 2019

CAEV	EVENT TYPE	CA ISIN		CA ISIN type	Announcement	Ex date	Subscription rights	Record date	Payment date	Instruction deadline date	Option Category	Currency	Outturn ISIN	Rate/Ratio
INTR	MAND	IT0003546154	GRUMOLO ABB.2023TV	Bond	3/29/2019	NA		4/15/2019	4/16/2019	NA	CASH	EUR	NA	See provision No. 1623/19
PCAL	MAND	IT0003546154	GRUMOLO ABB.2023TV	Bond	3/29/2019	NA		4/15/2019	4/16/2019	NA	CASH	EUR	NA	See provision No. 1297/19
CONV	MAND	IT0005022683	INTESA SP 14/21 TV	Bond	3/29/2019			4/15/2019	4/16/2019	NA		EUR	IT00000072618	See provision No. 1614/19

2nd week 22-26 April 2019

CAEV	EVENT TYPE	CA ISIN		CA ISIN type	Announcement	Ex date	Subscription rights	Record date	Payment date	Instruction deadline date	Option Category	Currency	Outturn ISIN	Rate/Ratio
INTR	MAND	IT0003656854	MONTEBELLUNA 19 TV	Bond	3/29/2019	NA		4/22/2019	4/23/2019	NA	CASH	EUR	NA	See provision No. 1624/19
REDM	MAND	IT0003656854	MONTEBELLUNA 19 TV	Bond	3/29/2019	NA		4/22/2019	4/23/2019	NA	CASH	EUR	NA	See provision No. 1374/19
RHDI	MAND	IT0004093263	ASCOPIAVE ORD.	AZ.	3/29/2019		4/18/2019	4/17/2019	4/23/2019	4/23/2019		EUR	IT0004093263	See provision No. 1615/19

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EXRI	VOLU	IT0000ASCOP3	RIGHT ASCOPIAVE ORD.	Right	3/29/2019		4/18/2019	4/17/2019	4/23/2019	4/23/2019		EUR	IT0004093263	See provision No. 1616/19
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3rd week 6-10 May 2019

CAEV	EVENT TYPE	CA ISIN		CA ISIN type	Announcement	Ex date	Subscription rights	Record date	Payment date	Instruction deadline date	Option Category	Currency	Outturn ISIN	Rate/Ratio
INTR	MAND	IT0005014441	B.DESIO 14/19 TF	Bond	5/03/2019	NA		5/06/2019	5/07/2019	NA	CASH	EUR	NA	See provision No. 1733
REDM	MAND	IT0005014441	B.DESIO 14/19 TF	Bond	5/03/2019	NA		5/06/2019	5/07/2019	NA	CASH	EUR	NA	See provision No. 1732

4th week 13-17th May 2019

CAEV	EVENT TYPE	CA ISIN		CA ISIN type	Announcement	Ex date	Subscription rights	Record date	Payment date	Instruction deadline date	Option Category	Currency	Outturn ISIN	Rate/Ratio
INTR	MAND	IT0003034920	CENTROB 00/20 4%	Bond	5/03/2019	NA		5/14/2019	5/15/2019	NA	CASH	EUR	NA	See provision No. 1832
PCAL	MAND	IT0003034920	CENTROB 00/20 4%	Bond	5/03/2019	NA		5/14/2019	5/15/2019	NA	CASH	EUR	NA	See provision No. 1831
CONV	MAND	IT0005022725	INTESA SP 14/21 TV	Bond	5/03/2019			5/16/2019	5/17/2019	NA		EUR	IT0000072618	See provision No. 1886

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5th week 20-24 May 2019

CAEV	EVENT TYPE	CA ISIN		CA ISIN type	Announcement	Ex date	Subscription rights	Record date	Payment date	Instruction deadline date	Option Category	Currency	Outturn ISIN	Rate/Ratio
INTR	MAND	IT0004496938	BANCA SELLA 2009/2019 TF	Bond	5/03/2019	NA		5/20/2019	5/21/2019	NA	CASH	EUR	NA	See provision No. (not yet created)
REDM	MAND	IT0004496938	BANCA SELLA 2009/2019 TF	Bond	5/03/2019	NA		5/20/2019	5/21/2019	NA	CASH	EUR	NA	See provision No. (not yet created)
RHDI	MAND	IT0001384590	AEFFE ORD.	AZ.	5/03/2019		5/22/2019	5/21/2019				EUR		See provision No. 1887
EXRI	VOLU	IT0000AEFFE8	AEFFE ORD RIGHT	Right	5/03/2019				5/24/2019			EUR	IT0001384590	See provision No. 1888

Relevant documentation

As already communicated with ON No. 73 of 29 November 2018, the Standard technical documentation for X-TRM users in RNI and A2A methods and adaptations to SWIFT messages, which outline the technical structure of the messages and information for the management of the messages, modified as provided in the T2S R3.0, are available in the documents section of MT-X in the folder:

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“Documentation > Technical Documentation > User Data Schemes - In Processing” and in the section of Swift MyStandards dedicated to Monte Titoli, accessible through the following link:

https://www2.swift.com/mystandards/#/group/Monte_Titoli/usage_guidelines

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

Settlement

Email: mt-test-sett@lseg.com