

Information for T2S Releases 1.3.1 and 1.3.2

With this information, Clearstream Banking AG, Frankfurt¹, would like to provide the latest status update on the T2S Release 1.3.1 deployment activities and the initial information about the upcoming T2S Release 1.3.2.

Please find below the implementation time lines for both T2S releases:

T2S Release 1.3.1 Deployment date 18 November 2017 – Business day 20 November 2017

T2S Release 1.3.2 Deployment date 17 February 2018 – Business day 19 February 2018

Attached to this information, customers will find two files that show the most recent information about the related Problem Tickets (PBIs) for T2S Release 1.3.1 and 1.3.2. Customers are recommended to validate these items and check whether operational and/or functional modifications in their procedures are needed. Please note that these files contain only items that might have impact on CBF customers acting in ICP and/or DCP mode.

T2S Release 1.3.1 - Status update

The implementation of the software will take place during the weekend within the T2S maintenance window that starts at 03:00 on the Saturday morning. Meaning that no changes in T2S Operational Day are expected; neither for the end of day ("EoD") procedure on Friday, 17 November 2017 nor for the start of the business day Monday, 20 November 2017.

Four more T2S Problem Tickets (PBIs) with impact on CBF customers received priority. They have been added to the scope of T2S Release 1.3.1 and are authorised for the deployment weekend. Please note, that on 9 November 2017, the CSD Steering Group (CSG) will take a final decision on the implementation of the T2S Release 1.3.1. If a "No-Go Decision" is made, CBF will inform its customers at short notice.

The list below shows the newly added PBIs, only. CBF customers are recommended to validate these items and check whether operational and/or functional modifications in their procedures are needed.

T2S PBI Number	Title
• 201209	A change of settlement type of a security from UNIT to FAMT causes issues in EoD procedure
• 201467	Missing COSP position on semt.002
• 201711	Cross-border settlement instruction partially settled although partial settlement indicator defined that no partial settlement is allowed
• 201827	Processing of settlement instruction that belongs to a pool and has a linkage

In addition, CBF would like to confirm that the CBF enhancements described in detail in the announcement "Information for T2S Release 1.3.1 - Deployment Date for 20 November 2017"

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([D17044](#))” are ready for delivery during the deployment weekend starting on 17 November 2017. Additionally, the CBF Customer Readiness Plan giving an overview of important milestones until the end of 2017, which was published in the same announcement, remains unchanged (please refer to the appendix). The customer simulation will start on 23 October 2017 as announced in the “CBF Customer Simulation for T2S Release 1.3.1 Notification”.

This information will provide additional information about:

- Format and structure of the additional fields that will be added in the KUSTA Data Carrier “CBF Customers”;
- The lasted customer simulation schedule in the time frame between 23 October 2017 and 17 November 2017.

KUSTA Data Carrier “CBF Customers”

The announcement [D17044](#) shows the modifications related to the KUSTA Data Carrier “CBF Customers”. CBF customers requested to add a flag for the “Legal Entity Identifier” (LEI) and would like to see an indicator whether the CBF customer is set up to accept against payment instructions (“Teilnahme DvP”).

Please find below the format for these fields which will be added as number 30 and 31 in the current structure. The existing filler will be reduced accordingly. The entire description of the format /structure after the deployment of the Release November 2017 can be found in announcement [D17044](#).

No.	Field name	Description	Format	Format description of new value
30	LEI	Legal Entity Identifier Code that identifies distinct legal identities that engage in financial transactions. The LEI will be provided for any CBF account master, even though the customer opts for an “unpublished participant setup”.	A(20)	The LEI provided by the CBF customers will be published. It is a 20-digit, alpha-numeric code based on the ISO 17442 standard developed by the International Organisation for Standardisation (ISO).
31	Teilnahme DvP	Indicator, whether against payment transactions will be possible.	A(1)	Flag indicates whether DvP instructions will be supported J = Yes, registered for participation N = Not registered for participation

Table 1 – KUSTA Data Carrier “CBF Customers”

Customer Simulation Schedule for T2S Release 1.3.1

On 29 September 2017, CBF provided the “Customer Simulation for T2S Release 1.3.1 - Customer Simulation Notification”. This document outlines the scope of the simulation, describes the dedicated test cases and the schedules that are applicable during the simulation period. The simulation calendar was requested to be updated, because of the public holiday in Luxembourg on 1 November 2017 and an extended maintenance window on 10 November 2017.

The following calendar covers the entire customer simulation period for the T2S Release 1.3.1 from 23 October 2017 to 17 November 2017. It shows the availability of the CBF Customer Simulation environment (IMS23), highlights the “CCP batch days” and dedicated test cases.

Simulation Calendar for T2S Release 1.3.1				
T2S Support		Availability of IMS23	CCP Simulation Calendar	Dedicated Test Case Focus Day
Monday	23-Oct-17	open		Liquidity transfer setting are requested to be checked by registered customers. End-to-end testing for CBF Cash Forecast; trades to be entered for Cash Forecast Reporting on 24-Oct-17 with ISD 25-Oct-17
Tuesday	24-Oct-17	open	CCP Batch Day	End-to-end testing for CBF Cash Forecast; trades to be entered for Cash Forecast Reporting on 25-Oct-17 with ISD 26-Oct-17
Wednesday	25-Oct-17	open	CCP Batch Day	End-to-end testing for CBF Cash Forecast; trades to be entered for Cash Forecast Reporting on 26-Oct-17 with ISD 27-Oct-17
Thursday	26-Oct-17	open	CCP Batch Day	
Friday	27-Oct-17	open until 14:00		
Saturday	28-Oct-17	Weekend		
Sunday	29-Oct-17	Weekend		
Monday	30-Oct-17	open		
Tuesday	31-Oct-17	closed		Public Holiday in Germany
Wednesday	1-Nov-17	closed	CCP Batch Day	Public Holiday in Luxembourg
Thursday	2-Nov-17	open	CCP Batch Day	
Friday	3-Nov-17	open until 14:00		Preparation Focus Day: BONU (Notification) and PARI (Notification)
Saturday	4-Nov-17	Weekend		
Sunday	5-Nov-17	Weekend		
Monday	6-Nov-17	open		Starting on / with this date, KUSTA Data Carrier (Datenträger) – CBF Customer is available on the Clearstream web site
Tuesday	7-Nov-17	open	CCP Batch Day	Preparation Focus Day: RHDl (Notification)
Wednesday	8-Nov-17	open	CCP Batch Day	
Thursday	9-Nov-17	open	CCP Batch Day	Preparation Focus Day: BONU (Ex Date)
Friday	10-Nov-17	open until 12:00		Preparation Focus Day: BONU (Record Date) and PARI (Ex Date)
Saturday	11-Nov-17	Weekend		
Sunday	12-Nov-17	Weekend		
Monday	13-Nov-17	open		Focus Day: BONU (Payment Date) Preparation Focus Day: PARI (Record Date)
Tuesday	14-Nov-17	open	CCP Batch Day	Focus Day: PARI (Payment Date) Preparation Focus Day: RHDl (Ex Date)
Wednesday	15-Nov-17	open	CCP Batch Day	Preparation Focus Day: RHDl (Record Date)
Thursday	16-Nov-17	open	CCP Batch Day	Focus Day: RHDl (Payment Date)
Friday	17-Nov-17	closed		

Table 2 - Simulation Calendar Release November 2017

T2S Release 1.3.2 - Introduction

Based on the T2S Release Concept², T2S will deploy with the release in February 2018 the resolution for various T2S Problem Tickets (PBIs). Currently, the Release 1.3.2 covers ten Problem Tickets. These items have received priority by the T2S Settlement Managers. Additionally, six Problem Tickets received the status "Candidate for T2S Release 1.3.2". These items are under investigation and can be authorised for the deployment. For the time being, the scope of T2S Release 1.3.2 is not finalised and further functional updates might be authorised. Updates on the scope that will be announced by T2S for the deployment date in February 2018 will be communicated to customers in due time.

The first assessment related to the deployment activities by T2S shows, that the announced fixes will not require software changes in CBF. Irrespective of whether CBF has to modify its software, CBF will maintain its link to the T2S Pre-Production Environment (UTEST) so that customers can test on their demand. The simulation activities will be conducted in a "free simulation mode". The already established static data for CBF accounts and the related connectivity settings in CBF customer simulation environment (IMS23) will still remain unchanged. If customers would like to execute test cases for T2S Release 1.3.2, the T2S Support team should be informed by 5 January 2018, latest. The team will help to identify ISINs and provide further information with regard to the corporate action processing (KADI) planned beginning of 2018.

Please note that during the customer simulation window, software fixes for the UTEST environment can be announced by T2S on short notice. This might have an impact on the timeline on Friday, that is, the "T2S Release Day" schedule will apply. Additionally, CBF will use Friday afternoons to maintain the customer simulation environment. Therefore, IMS23 will be closed from 14:00 on any Friday in January and February 2018.

Please find below an overview of the important T2S milestones within the upcoming months:

T2S Service Transition Plan - Activity for T2S Release 1.3.2	Date
Go / No-Go deployment in UTEST by Operations Managers Group	Friday, 12-Jan-18
Deployment to UTEST	Friday, 19-Jan-18
End of testing of scope elements in UTEST	Friday, 2-Feb-18
Final approval of deployment to Production	Thursday, 8-Feb-18
Deployment to Production environment	Saturday, 17-Feb-18

Table 3 – T2S Timeline Release 1.3.2

Similar to the implementation of T2S Release 1.3.1, the software deployment of T2S Release 1.3.2 will take place during the weekend within the T2S maintenance window. Meaning that currently no changes in the T2S Operational Day are expected.

² More details about the T2S Release Concept can be found in the appendix.

Contact

The T2S Support team will be able to answer your questions regarding the scope of the T2S Releases 1.3.1, 1.3.2 and CBF enhancements as well as regarding the upcoming customer simulation activities.

Please note that after the successful deployment of T2S Releases our Client Services Teams will be responsible for any questions of the customers pertaining to production processes.

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Appendix

A. CBF Customer Readiness Plan until end of 2017

Overview of important milestones in the upcoming months

October 2017	2 to 16 October	CBF Customer Simulation environment (IMS23) will be closed. During the timeline the software updates will be installed
	16 October	ECB will deploy T2S Release 1.3.1 in UTEST
	23 October	Customer simulation period will start for T2S Release 1.3.1. and CBF T2S related enhancements for November Release 2017
	30 October	Static data for account masters shall be modified to allow the publication of account details in KUSTA Data Carrier
November 2017	6 November	CASCADE PC software version 9.3 will be ready for download (mandatory release)
	9 November	T2S Release 1.3.1. "Go/No-Go Decision" by CSD Steering Group
	20 November	Launch date for CBF November Release, CBF T2S related enhancements and T2S Release 1.3.1
December 2017	1 December	The "Legal Entity Identifier (LEI)" needs to be presented to CBF in order to update the static data for account masters
	22 December	CBF Customer Simulation environment (IMS23) will be closed until year-end

B. T2S Release Concept

Q1 February	<ul style="list-style-type: none">– A “problem release” is planned for the third weekend in February– This release brings the resolution of reported problems in production– The concept defines a testing period of two weeks in UTEST; that is so CSD participants can execute their test cases for the upcoming deployment
Q2 June	<ul style="list-style-type: none">– A “major release” is planned for the second weekend of June– This release will cover functional enhancements, meaning it will contain T2S changes. It might contain the resolution of reported problems in production– The concept defines a testing period of eight weeks in UTEST; that is so CSD participants can execute their test cases for the upcoming deployment
Q3 September	<ul style="list-style-type: none">– A “problem release” is planned for the third weekend in September– This release brings the resolution of reported problems in production– The concept defines a testing period of two weeks in UTEST; that is so CSD participants can execute their test cases for the upcoming deployment
Q4 November	<ul style="list-style-type: none">– A “minor release” is planned for the third weekend in November– This release bring the resolution of reported problems in production. It can potentially contain functional enhancements if decided by the different T2S committees– The concept defines a testing period of four weeks in UTEST; that is so CSD participants can execute their test cases for the upcoming deployment