



T2S CHANGE REQUEST FORM		
General Information (Origin of Request)		
<input type="checkbox"/> User Requirements (URD) or GUI Business Functionality Document (BFD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: Clearstream	Institute: CSD	Date raised: 18/11/2022
Request title: Secured Groups should have name and description attributes		Request No.: T2S 0796 SYS
Request type: Common	Classification: Scope Enhancement	Urgency: Normal
1. Legal/business importance parameter: Medium ¹		2. Market implementation efforts parameter: Low ²
3. Operational/Technical risk parameter: Low ³		4. Financial impact parameter: Low ⁴
Requestor Category: CSD		Status: Implemented

Reason for change and expected benefits/business motivation:

In the area of access rights management, T2S provide the option to define secured groups that can be used to bundle certain types of reference data objects to simplify access rights management for object privileges.

However, in the current implementation, secured groups are only identified by a technical ID that T2S assigns to them when they are created. This makes it cumbersome to handle multiple secured groups in parallel, as they have no further description that allows to define for which purpose they are used (see example from UHB below).

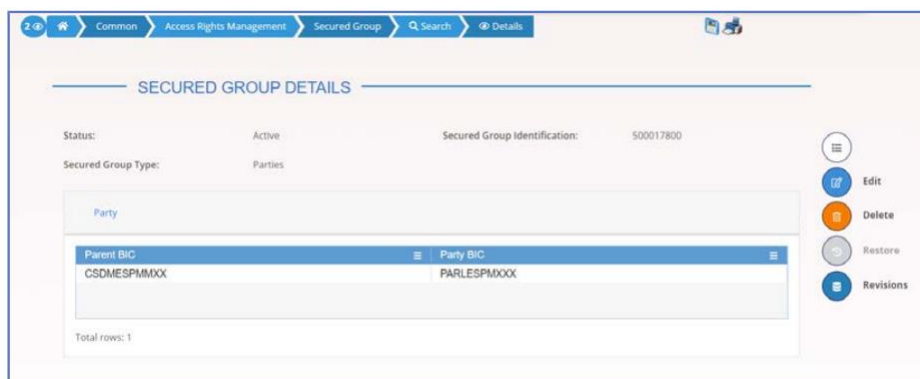


Illustration 224: Secured Group – details screen

This shall be adjusted:

- Two additional attributes shall be created for secured groups: NAME and DESCRIPTION.

These attributes will allow T2S Actors to provide more information on the purpose of a specific secured group. This will streamline the handling of secured groups and reduce operational risk.

Description of requested change:

Two additional attributes shall be created for Secured Groups:

- NAME: a short description of the secured group
- DESCRIPTION: a long description of the secured group

¹ Legal/business importance parameter was set to "MEDIUM" as the change improves the usability of the system.

² Market implementation effort parameter was set to "LOW" as the change is optional.

³ Operational/technical risk parameter was set to "LOW" as the change is optional.

⁴ Low < 100kEUR < Low-Medium < 200 kEUR < Medium < 400kEUR < High < 700kEUR < Very high

Those two new attributes NAME and DESCRIPTION shall have the following features:

- In the *Secured Group – New/Edit Screen*, both attributes can be defined when creating new secured groups. It is also possible to update them when updating secured groups. Both attributes are optional, i.e. each of them can be filled or it can be left empty.
- In the *Secured Group – Details Screen*, both attributes are displayed
- In the *Secured Group – List Screen*, at least the name shall be displayed within the search results

There is no need to ensure uniqueness of the names. This is left to the responsibility of the maintaining party.

Submitted annexes / related documents:

Outcome/Decisions:

*CRG on 13 January 2023: the CRG agreed to launch the preliminary assessment of CR-0796.

*CRG on 27 April 2023: The CRG agreed to recommend CR-0796 for authorisation by the T2S Steering Level. Regarding the open questions provided in the preliminary assessment, the CR initiator remarked that these new values were optional, therefore, the reference data objects already present in the system will not need to be updated.

*AMI-SeCo on 9 May 2023: The AMI-SeCo agreed with the CRG recommendation of CR-796 for T2S Steering Level Authorisation

*CSG on 10 May 2023: the CSG agreed to authorise CR-796.

*NECSG on 10 May 2023: the NECSG agreed to authorise CR-796.

*MIB on 18 May 2023: the MIB agreed to authorise CR-796.

*PMG on 6 June 2023: the PMG agreed to launch the detailed assessment of CR-796 with a view of scoping in R2024.JUN.

*PMG on 7 September 2023: the PMG agreed to launch the detailed assessment of CR-796 with a view of scoping in R2025.JUN.

*CRG on 5 December 2023: the CRG agreed to recommend to the PMG the inclusion of CR-796 in the scope of R2024.NOV.

*OMG on 8 December 2023: the OMG identified no operational impact from the inclusion of CR-796 in the scope of R2024.NOV.

*PMG on 12 December 2023: the PMG agreed to recommend the inclusion of CR-796 in the scope of R2024.NOV.

*CSG on 21 December 2023: the CSG approved the inclusion of CR-796 in the scope of R2024.NOV.

*NECSG on 21 December 2023: the NECSG approved the inclusion of CR-796 in the scope of R2024.NOV.

*MIB on 21 December 2023: the MIB approved the inclusion of CR-796 in the scope of R2024.NOV.

Documentation to be updated:

CRDM UDFS

1.2.2.3 Configuration of secured objects and secured groups

CRDM provides the possibility to create and maintain secured groups, i.e. sets of secured objects of the same type (See section **Error! Reference source not found. Error! Reference source not found.**).

Each secured group is defined by the following elements:

- | The identifier of the secured group;
- | The type of the secured group, i.e. the type of the secured objects that can be assigned to the secured group.
- | An optional name of the secured group
- | An optional description of the secured group

EXAMPLE 1 - CREATION OF A NEW SECURED GROUP

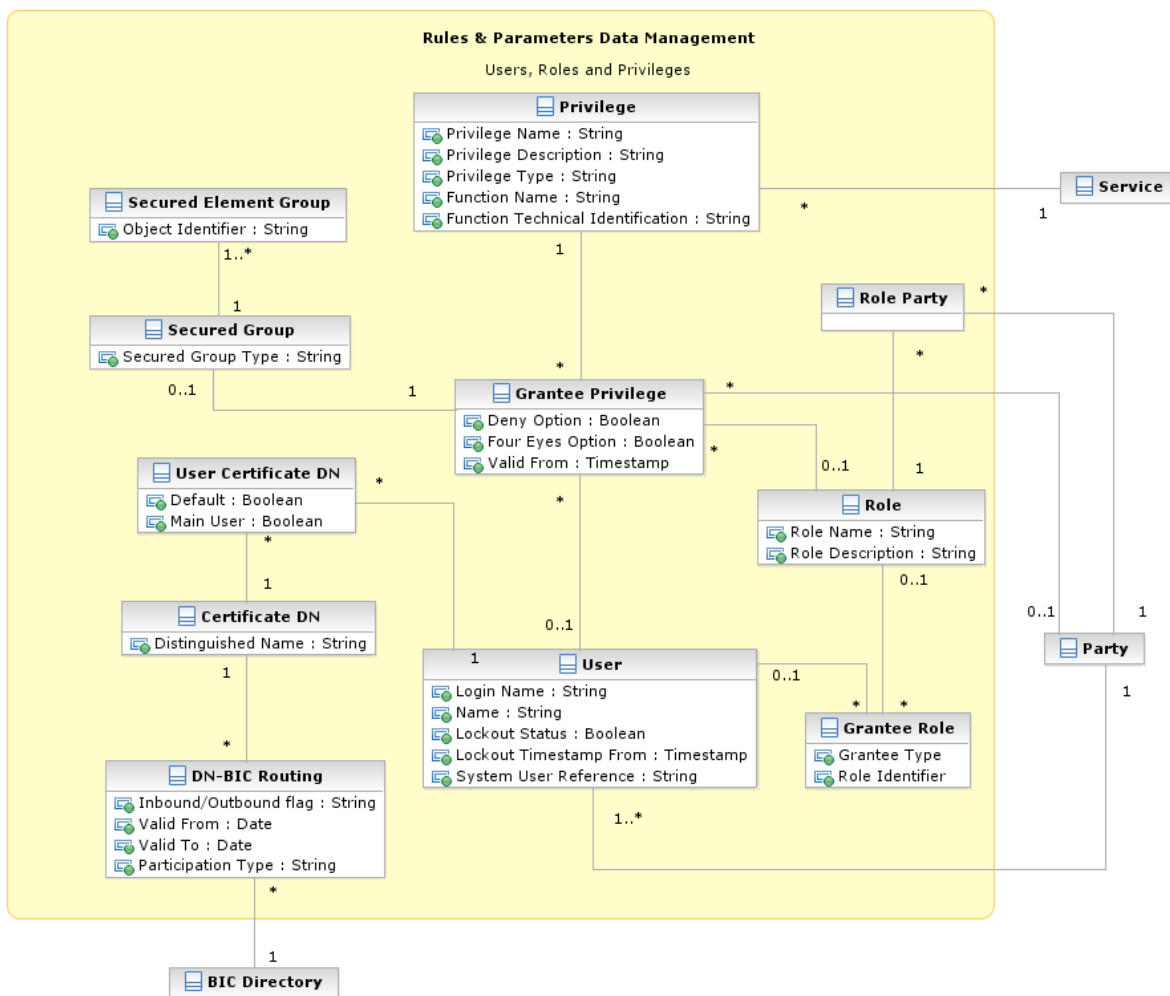
The following table shows the definition of a secured group of securities accounts.

TABLE 1 - CREATION OF A NEW SECURED GROUP

SECURED GROUP ID	SECURED GROUP TYPE	NAME	DESCRIPTION
SGX	Securities Account	<u>SAC Secured Group</u>	<u>Secured Group of Securities Accounts</u>

1.3.6 Access rights management

The following diagram shows the conceptual data model for *Users*, *Roles* and *Privileges* management.



[...]

6. Secured Group

This entity includes all reference data for *Secured Groups*, i.e. set of Reference data Secured Objects.

ATTRIBUTE	DESCRIPTION
Secured Group Type	It specifies a classification for the secured group. The current exhaustive list of possible values is as follows: <ul style="list-style-type: none"> Security Party Securities Account T2S Dedicated Cash Account
<u>Name</u>	<u>The name assigned to the Secured Group.</u>
<u>Description</u>	<u>It represents the description assigned to the Secured Group.</u>

Each Secured Group is linked to one or many *Secured Objects* (which are of the same type expressed by the Secured Group Type attribute).

4.5.3.14. T2S Secured Group - New

- | Record Type: "Secured Group"

The record is used to create a T2S secured group in the proprietary T2S format.

Related activities covered:

Flat file	Excel	Column Name	Format	Description	Rules	Occurs per Record	Occurs per Group
2	B	Record Id	NUMERIC (10)	Unique identifier of the record.	Must occur in each line of the record	1..n	
Group "Secured Group"						1..1	
3	C	Secured Group Type	Possible values: <ul style="list-style-type: none"> PART SECU SACC CASH 	Classification for the secured group: <ul style="list-style-type: none"> PART = Parties SECU = Securities SACC = Securities Accounts CASH = T2S Dedicated Cash Accounts 			1..1
4	D	<u>Name</u>	<u>VARCHAR (35)</u>	<u>Name of the secured group</u>			<u>0..1</u>
5	E	<u>Description</u>	<u>VARCHAR (350)</u>	<u>Description of the secured group</u>			<u>0..1</u>

Flat file	Excel	Column Name	Format	Description	Rules	Occurs per Record	Occurs per Group
Group "Secured Object: Parties"					Occurs only when Secured Group Type is 'Parties'.	0..10	
46	DF	Parent BIC	CHAR (11)	Parent BIC of the secured party objects.			1..1
57	EG	BIC	CHAR (11)	BIC of the secured party objects.			1..1
Group "Secured Object: Securities"					Occurs only when Secured Group Type is 'Securities'.	0..10	
68	FH	ISIN	CHAR (12)	ISIN of the secured security objects.			1..1
Group "Secured Object: Securities Accounts"					Occurs only when Secured Group Type is 'Securities Accounts'.	0..10	
79	GI	Securities Account Number	VARCHAR (35)	Securities account number of the secured securities accounts object.			1..1
Group "Secured Object: T2S Dedicated Cash Accounts"					Occurs only when Secured Group Type is 'T2S Dedicated Cash Accounts'.	0..10	
810	HL	T2S Dedicated Cash Account Number	VARCHAR (34)	T2S dedicated cash account number of the secured security objects.			1..1

CRDM UHB

2.3.3.21 Secured Groups - Search/List Screen

[...]

Screenshot

SECURED GROUP LIST

Status: Active

Secured Group Identification: [Empty]

Secured Group Type: Parties

Parent BIC: Choose BIC

Party BIC: Choose BIC

[Search] [Reset] [New]

Status	Secured Group Identification
Active	500017800
Active	500019800

Total rows: 2

- Edit
- Delete
- Restore
- Details
- Revisions

ILLUSTRATION 82: SECURED GROUPS – SEARCH/LIST SCREEN

Fields
Description

Secured Groups – Search Criteria	
Status	Select the status of the Secured Group from the possible values: <input type="checkbox"/> All <input type="checkbox"/> Active (default value) <input type="checkbox"/> Deleted
Secured Group Identification	Enter the identification number of the Secured Group. Required format is: max. 9x characters.
Secured Group Type	Select the type of secured group. Possible values are: <input type="checkbox"/> Parties <input type="checkbox"/> Securities <input type="checkbox"/> Securities Accounts <input type="checkbox"/> Cash Accounts This field is mandatory.
Name	<u>Enter the Name of the Secured Group to be searched.</u> <u>Required format is: max. 35x characters.</u>
Parent BIC	Enter or select the parent BIC of the secured party. This field is only available if the secured group type is set to 'Parties'. Required format is: max. 11x characters.
Party BIC	Enter or select the BIC of the secured party. This field is only available if the secured group type is set to 'Parties'. Required format is: max. 11x characters.
ISIN	Enter or select the ISIN of the secured security. This field is only available if the secured group type is set to 'Securities'. Required format is: max. 12x characters.
Securities Account Number	Enter or select the number of the secured securities account. This field is only available if the secured group type is set to 'Securities Account'. Required format is: max. 35x characters.

Cash Account Number	<p>Enter or select the number of the secured cash account.</p> <p>This field is only available if the secured group type is set to 'Cash Account'.</p> <p>Required format is: max. 34x characters.</p>
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Secured Groups – List	
Status	<p>Shows the status of the Secured Group.</p> <p>References for error messages []:</p> <p>IDRDT002</p> <p>IDRDT005</p> <p>IDRDT044</p>
Secured Group Identification	Shows the identification number of the Secured Group
<u>Name</u>	<u>Shows the Name of the Secured Group</u>

2.3.3.22 Secured Group - Details Screen
[...]

Screenshot

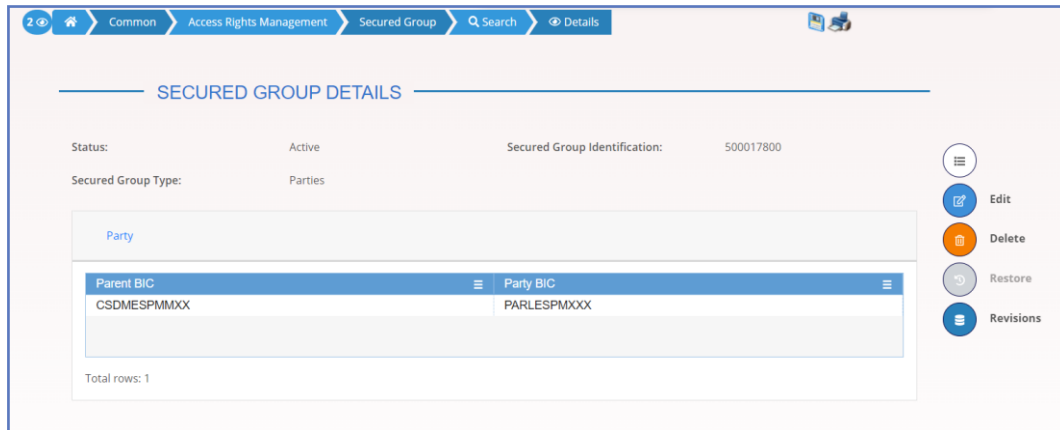


ILLUSTRATION 83: SECURED GROUP – DETAILS SCREEN

Fields Description

Secured Group	
Status	Shows the status of the Secured Group. If the status is set to 'Deleted', the selected Secured Group cannot be deleted or edited. If the status is set to 'Active', the selected Secured Group cannot be restored. References for error messages []: IDRDT002 IDRDT044
Secured Group Identification	Shows the identification number of the Secured Group.
Secured Group Type	Shows the type of the Secured Group.
<u>Name</u>	<u>Shows the name of the Secured Group.</u>
<u>Description</u>	<u>Shows the description of the Secured Group.</u>

2.3.3.23 Secured Group – New/Edit Screen
[...]

Screenshot

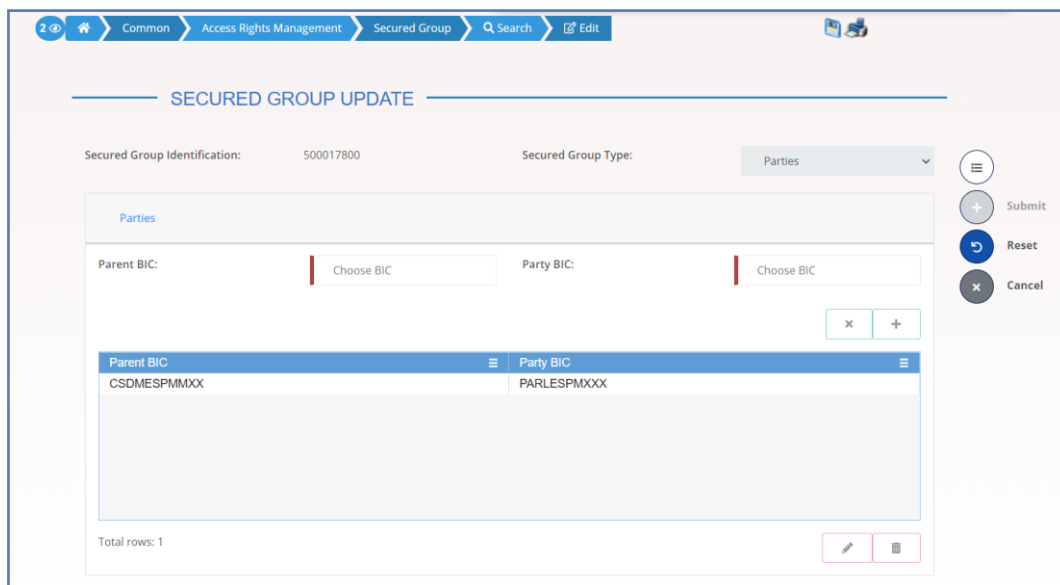


Illustration 1: Secured Group – new/edit screen

Secured Group	
Secured Group Identification	Shows the identification number of the secured group. This field is present only in edit mode, it is mandatory and read only.
Secured Group Type	Enter the type of secured group from the possible values: IParties ISecurities ISecurities Accounts ICash Accounts This field is mandatory. This field is read-only in edit mode. References for error messages []: IDRCT002 IDRUT002
<u>Name</u>	<u>Enter the name assigned to the Secured Group.</u> <u>Required format is: max. 35x characters.</u>
<u>Description</u>	<u>Enter the description assigned to the Secured Group.</u> <u>Required format is: max. 350x characters.</u>

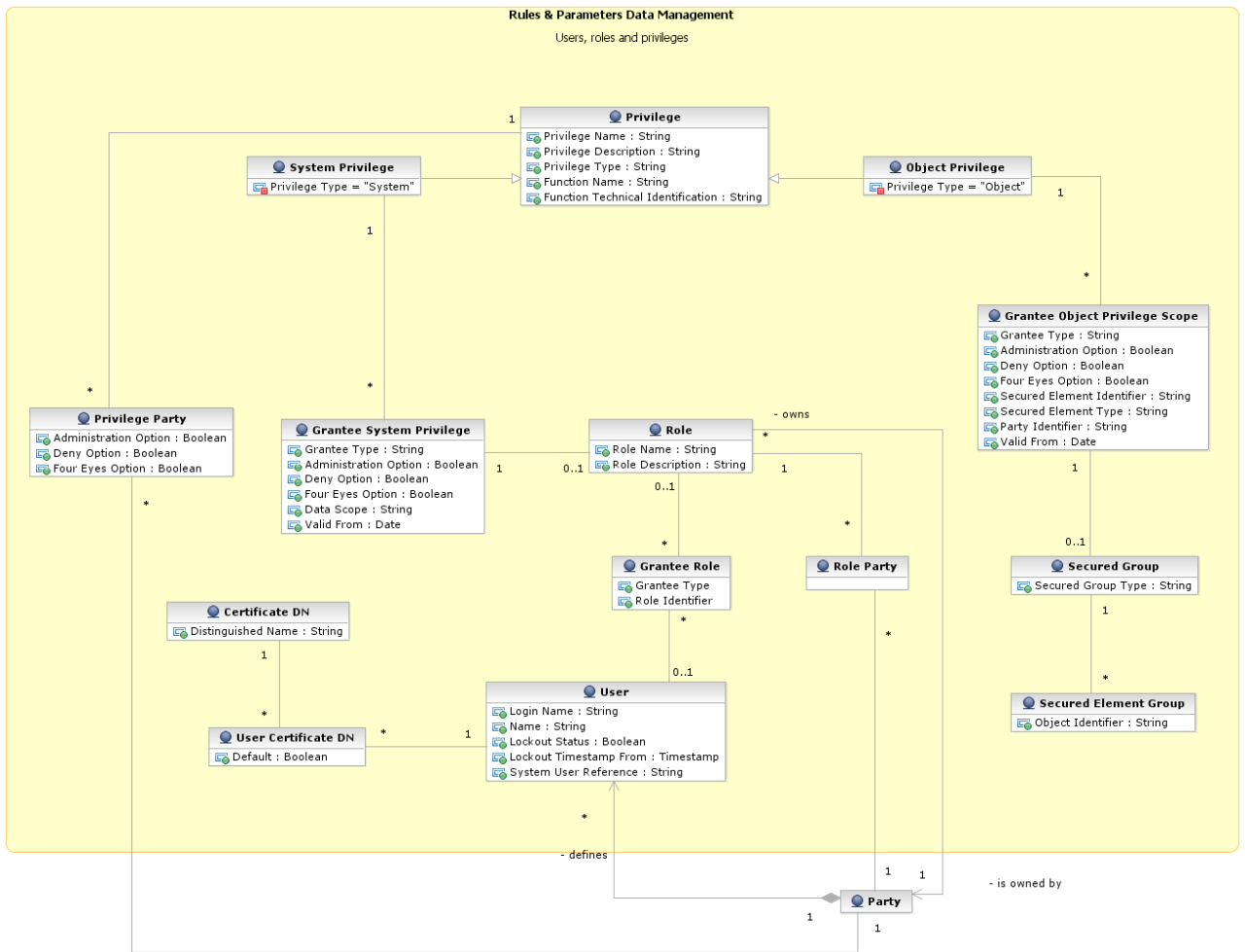
T2S GFS

3.3.11.3 Users, roles and privileges

Reference Id

SDMG.RPS.DMD.1.1

The following diagram shows the conceptual data model for *Users*, *Roles* and *Privileges* management.



[...]

6 – Secured Group

Description

Reference Id	SDMG.RPS.ENT.6.1
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This entity includes all reference data for *Secured Groups*, i.e. set of Reference data *Secured Objects* {T2S.11.375}.

ATTRIBUTE	DESCRIPTION
Secured Group Type	It specifies a classification for the secured group. The current exhaustive list of possible values is as follows: <ul style="list-style-type: none"> Security Party Securities Account T2S Dedicated Cash Account

ATTRIBUTE	DESCRIPTION
<u>Name</u>	<u>The name assigned to the Secured Group.</u>
<u>Description</u>	<u>It represents the description assigned to the Secured Group.</u>

Each *Secured Group* is linked to one or many *Secured Objects* (which is of the same type expressed by the Secured Group Type attribute).

Preliminary assessment:

Financial Impact: Low

Impacted Modules: CRDM

Impact on other Eurosystem Services or Projects: no impact on ECMS, T2 or TIPS

Risk analysis: No risk has been identified during preliminary assessment

Findings:

- Amendment of Secured Group specifications (Both Backend and GUI) in order to add the new fields Name and description.

Open issues:

- Information needed on what will happen to the Secured Groups already in the system that don't have those values. Will each user be editing its own one? Or might there be a request like "secure them all with a name convention" etc.

Detailed assessment:

EUROSYSTEM ANALYSIS – GENERAL INFORMATION	
T2S Specific Components	Common Components
LCMM	
Instructions validation	
Status management	
Instruction matching	
Instructions maintenance	
Penalty Mechanism	
Settlement	
Standardisation and preparation to settlement	
Night-time Settlement	
Daytime Recycling and optimisation	
Daytime Validation, provisioning & booking	
Auto-collateralisation	
Liquidity Management	
Outbound Information Management	
NCB Business Procedures	
Liquidity Operations	
T2S Interface	Eurosystem Single Market Infrastructure Gateway (from R6.0 June 2022)
Communication	Communication
Outbound Processing	Outbound Processing
Inbound Processing	Inbound Processing
Static Data Management (until June 2022)	Common Reference Data Management (from R6.0 June 2022)
Party data management	Party data management
Securities data management	Securities data management
Cash account data management	Cash account data management
Securities account data management	Securities account data management

	Rules and parameters data management	X	Rules and parameters data management
Statistics and archive		Statistics and archive	
	Statistical information (until June 2022)		Short term statistical information
	Legal archiving (until June 2022)		Legal archiving (from R6.0)
			Data Warehouse (from R6.0)
Information (until June 2022 containing reference data)		CRDM business interface (from R6.0 June 2022)	
	Report management		Report management
	Query management		Query management
			Communication
			Outbound Processing
			Inbound Processing
Operational Services			
	Data Migration (T2S DMT)	x	Data Migration (CRDM DMT, from R6.0)
	Scheduling (until June 2022)		Business Day Management (from R6.0)
			Business Day Management business interface (from R6.0)
	Billing (until June 2022)		Billing (from R6.0)
			Billing business interface (from R6.0)
	Operational Monitoring		Operational and Business Monitoring
	MOP Contingency Templates		

Impact on major documentation		
Document	Chapter	Change
Impacted GFS chapter	3.3.11.3 Users, roles and privileges	Introduction of new fields 'Name' And 'Description'.
Impacted UDFS chapter	CRDM UDFS 1.2.2.3 Configuration of secured objects and secured groups 1.3.6 Access rights management 4.5.3.14. T2S Secured Group - New	Introduction of new fields 'Name' And 'Description' for Secured Group in Data Model and DMT.
Additional deliveries for Message Specification (UDFS, MyStandards, MOP contingency templates)		No impact.
UHB	CRDM UHB 2.3.3.21 Secured Groups - Search/List Screen 2.3.3.22 Secured Group - Details Screen 2.3.3.23 Secured Group – New/Edit Screen	Introduction of new fields 'Name' And 'Description'
Other impacted documentation (FA Sch. 05, FA Sch. 07)		No impact.
Impacted GDPR message/ screen fields		No impact identified.
Links with other requests		
Links	Reference	Title

OVERVIEW OF THE IMPACT OF THE REQUEST ON THE T2S SYSTEM AND ON THE PROJECT
<p>Summary of functional, development, infrastructure and migration impacts</p> <p>CRDM will be amended introducing the fields 'Name' and 'Description' for the object "Secured Group". These fields are optional when creating/updating a Secured Group.</p> <p>These new fields are always visible in details and new/edit screen, while only the 'Name' will be available in list and as search criterion in Search/List Screen.</p> <p>DMT file for creation of Secured Groups will be also updated accordingly.</p> <p>The CR does not include any operational procedure for the update of the already existing in the system "Secured Groups", so customers should update by themselves.</p> <p>Main cost drivers:</p> <ul style="list-style-type: none"> Introducing the new fields 'Name' and 'Description' for the object "Secured Group" with impacts for CRDM Common Component (BE, DMT, GUI).
<p>Impact on other TARGET Services and projects</p> <p>No impact on other Eurosystem services (T2, TIPS) or projects (ECMS).</p>
<p>Summary of project risk</p> <p>No impact has been identified during detailed assessment.</p>
<p>Security analysis</p> <p>No adverse effect has been identified during security assessment.</p>



13 November 2023

Cost assessment on Change Requests

T2S-796-SYS – Secured Groups should have name and description attributes			
One-off	Assessment costs*		
	- Preliminary	2,000.00	Euro
	- Detailed	10,000.00	Euro
One-off	Development costs	69,062.01	Euro
Annual	Operational costs		
	- Maintenance costs	5,399.55	Euro
	- Running costs	0.00	Euro

*The relevant assessment costs will be charged regardless of whether the CR is implemented (Cf. T2S Framework Agreement, Schedule 7, par. 5.2.3).