

General Information (Origin of Request)		
<input type="checkbox"/> User Requirements (URD) <input checked="" type="checkbox"/> Other User Functional or Technical Documentation (SYS)		
Request raised by: 4CB	Institute: 4CB	Date raised: 14/12/2015
Request title: Apply pagination at <Ntry>-level instead of at <Stmnt>-level in camt.053 (Statement of Accounts)		Request ref. no: T2S 0585 SYS
Request type: Common		Urgency: Fast-track
1. Legal/business importance parameter: Medium	2. Market implementation efforts parameter: Low	
3. Operational/Technical risk parameter: Low	4. Financial impact parameter: Low	
Requestor Category: 4CB	Status: Authorised at Steering Level	

Reason for change and expected benefits/business motivation:

T2S provides T2S Actors with a Statement of Accounts using camt.053 message if a respective report configuration is set up. As per UDFS chapter 3.2.2.3, camt.053 message can be subject to pagination.

Currently, pagination for camt.053 is done by splitting at the first repeatable tag in the message (as described in UDFS chapter 3.2.2.3 for all paginated messages) which is the <Stmnt> tag. The <Stmnt> block includes for one T2S DCA number the respective opening/closing balances followed by repeatable sequences tagged <Ntry>. <Ntry> is repeated for each instruction that affected the Cash Balance (Liquidity Transfers and Settlement Instructions).

Currently, the single page could exceed the 32 MB size limit if high numbers of instructions are settled against one DCA. If the 32 MB size limit is exceeded, the message is backed out and the report creation abends.

The first occurrence of this situation in PROD environment is documented in INC0174413. Consequently, the customer was not provided with the respective report. In order to reconcile T2S DCAs, T2S Actors can use the T2S DCA Balance Query together with the T2S DCA Posting Query.

However, given a high number of transactions, this workaround may be comparably costly and time-consuming.

Therefore, a change to the level of pagination should be introduced for the camt.053 message. This will ensure, that pages of camt.053 message comply with the 32 MB limit.

Description of requested change:

For the camt.053 pagination should be moved from <Stmnt> to another level. In case the information for the camt.053 exceeds 32 MB it has to be split at <Ntry>-level instead of at <Stmnt>-level. The camt.053 will thus not be split anymore at the first repetitive element.

If pagination is applied and data for one DCA are split onto several pages, these pages will have an identical <Stmnt>-part (meaning that all information concerning the DCA number, owner and owner parent BIC as well as opening and closing balance will be identical to the last DCA of the previous page) and will only differ from <Ntry>-Tag on.

Submitted annexes / related documents:

Proposed wording for the Change request:

(i) Update of UDFS Chapter 3.2.2.3 "Outbound traffic exceeding given size limitations"

Wording proposal to be included into UDFS:

In order to indicate that a report was split, the message elements foreseen to indicate "pagination" is used

(<Pgntn> ... </Pgntn>) or for camt.053 <MsgPgntn>...</MsgPgntn>). Excepting the camt.053, A messages are is split at the first level of repetitive elements..

For camt.053 a specific procedure for splitting is implemented. In order to avoid message parts exceeding 32 MB, the camt.053 is split at element *BkToCstmrStmt/Stmt/Ntry*.

In case splitting is applied, the following page starts with the same information within the <Stmt> block as the last entry of the previous page (listing the same DCA number and the relating balances) and continues in the <Ntry> block by listing all instructions that do not fit into the previous page.

(ii) Update of current implementation for splitting of camt.053 messages

The current implementation should be amended by changing the level of splitting of camt.053. The splitting will be done at element *BkToCstmrStmt/Stmt/Ntry* containing all transactions that affected the DCA within the reporting period.

In case splitting has to be applied, the following page will start with the same information within the <Stmt> block as the last entry of the previous page (listing the same DCA number and the relating balances) and continuing in the <Ntry> block by listing all instructions that did not fit into the previous page.

(iii) Update of message documentation of camt.053

The message documentation for camt.053 (no schema impact) should be enriched: Inclusion of specific information at level <Ntry> where pagination is applied.

High level description of Impact:

Outcome/Decisions:

- * CRG meeting of 15 December 2015: The CRG recommended to launch the detailed assessment on the Change Request.
- * Advisory Group's advice on 7 January 2016: Following a written procedure from 28 December 2015 to 7 January 2016, the AG was in favour of launching the detailed assessment on the Change Request.
- * CSG resolution on 8 January 2016: Following a written procedure from 28 December 2015 to 8 January 2016, the CSG was in favour of launching the detailed assessment on the Change Request.
- * Operations Managers Group (OMG) on 13 January 2016: Following a written procedure from 30 December 2015 to 13 January 2016, the OMG indicated that the Change Request does not have an operational impact.
- * CRG meeting of 8-9 February 2016: The CRG members were initially in favour of including the Change Request in the T2S release 1.1.5.
- * Project Managers Group (PMG) on 12 February 2016: The PMG was in favour of including the Change Request in the T2S Release 1.1.5.
- * CRG teleconference of 24 February 2016: The CRG members recommended the approval of the Change Request and its inclusion in the T2S release 1.1.5.
- * Operations Managers Group (OMG) on 8 Mar 2016: The OMG reconfirmed that the Change Request does not have an operational impact and agreed with the CRG recommendation to include the Change Request in the T2S Release 1.1.5.
- * Advisory Group on 24 March 2016: In a written procedure from 18 to 24 March 2016, the Advisory Group was in favour of the Change Request.
- * CSD Steering Group on 29 March 2016: In a written procedure 18 to 29 March 2016, the CSD Steering Group adopted the resolution to approve the Change Request.

EUROSYSTEM ANALYSIS – GENERAL INFORMATION			
Impact On T2S	Static data management		Interface
	Party data management		Communication
	Securities data management	x	Outbound processing
	T2S Dedicated Cash account data management		Inbound processing
	Securities account data management		
	Rules and parameters data management		
	Settlement		Liquidity management
	Standardisation and preparation to settlement		Outbound Information Management
	Night-time Settlement		NCB Business Procedures
	Daytime Recycling and optimisation		Liquidity Operations
	Daytime Validation, provisioning & booking		LCMM
	Auto-collateralisation		Instructions validation
			Status management
	Operational services		Instruction matching
	Data Migration		Instructions maintenance
	Scheduling		Statistics, queries reports and archive
	Billing		Report management
	Operational monitoring		Query management
			Statistical information
			Legal archiving
	All modules (Infrastructure request)		
	No modules (infrastructure request)		
	Business operational activities		
	Technical operational activities		

Impact on major documentation		
Impacted GFS chapter		
Impacted UDFS chapter	3.2.2.3 "Outbound traffic exceeding given size limitations 3.3.3.16 BankToCustomerStatementV03 (camt.053.001.03) -> MyStandards	See proposed wording above Inclusion of specific information at level <Ntry> where pagination is applied.
Additional deliveries for Message Specification		
UHB		
External training materials		
Other documentations		
Links with other requests		
Links	Reference	Title
Overview of the impact of the request on the T2S system and on the project		
Summary of functional, development, infrastructure and migration impacts		
The new special handling for camt.053 in case of pagination has to be described and tested.		
Summary of project risk		
Security analysis		
No potentially adverse effect was identified during the security assessment.		

DG - MARKET INFRASTRUCTURE & PAYMENTS
MARKET INFRASTRUCTURE MANAGEMENT



ECB-PUBLIC

22 February 2016

Cost assessment on Change Requests

T2S-585-SYS – Apply pagination at <Ntry>-level instead of at <Stmt>-level in camt.053 (Statement of Accounts)		
Project phase costs (total)	68,562.96	Euro
Running costs (annual average over cost recovery period)	5,636.64	Euro