General Information (Origin of Request)		
☐ User Requirements (URD) ☒ Other User Functional or Technical Documentation (SYS)		
Request raised by: Clearstream	**Institute:** CSD	**Date raised:** 01/10/2015
Request title: Security report (reda.012) should have additional pagination logic to include all the market-specific attributes		**Request ref. no:** T2S 0539 SYS
Request type: Common	**Urgency:** Normal	
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: CSD	**Status:** Authorised at Steering Level	

Reason for change and expected benefits/business motivation:

In the production environment an issue with the pagination of Security report (reda.012) was observed and this Change Request provides a solution to address the issue. Although pagination was applied to the message, the last page of the message, containing the Market Specific Attributes (MSA) for the reported securities, exceeded the size of 32 MB. As pagination for MSAs is currently not foreseen, this last page could not be sent out by T2S-Middleware, and the report was not received completely (i.e. T2S sent all pages except for the last one to the relevant T2S Actor).

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Description of requested change:

It is requested to extend the pagination functionality for Security report (reda.012) to have an additional splitting at the level of the 'Financial Instrument Market Specific Attributes' field within the supplementary data block of the reda.012 message. In case an additional splitting applies, a dummy value, "MSA", within the operational error message block will be included to fulfil the schema requirements of mandatory fields. Furthermore, the reporting of MSAs within the reda.012 should always start on a new page.

This Change Request is accompanying the non-accepted defect with ticket number INC000000165648 (Pagination issue for reda.012 in Production).

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Submitted annexes / related documents:

UT-PBR-042 – Proposed options for way forward

https://www.ecb.europa.eu/paym/t2s/progress/pdf/tg/crg/crg49/03%20ut-pbr-042proposed_options_for_way_forward_rev.pdf

Update on UT-PBR-042 (INC 165648) - Pagination in reda.012

https://www.ecb.europa.eu/paym/t2s/progress/pdf/tg/crg/crg53/02.update_on_cr539_inc165648_Pagination_in_reda.012.pdf

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Proposed wording for the Change request:

(i) Update of UDFS Chapter 3.2.23 "Outbound traffic exceeding given size limitations"

Wording proposal to be included into UDFS:

In case an outgoing file exceeds 32 MB (I.e. during night time settlement) then T2S generated two or more files so that the single file is below the allowed maximum size. Consequently the respective T2S Actor receives several files. Information about the correct sequencing of settlement related messages contained in the files is available at the level of each single message.

For reda.012 a specific procedure for splitting has been implemented. In order to avoid message parts exceeding 32 MB, the reda.012 will be split at two different elements. The first level of splitting will be done within element SctyRpt/SctyRptOrErr/SctyRptOrBizErr/SctyRpt. A second level of splitting will be done, if required, at element SctyRpt/SplmtryData/Envlp/FinInstrmMktSpcfcAttr" within the Supplementary Data of the reda.012 message. In anyway, the reporting of MSAs within the reda.012 will always start on a new page.
In case the second level of splitting within the SupplementaryData will apply, a dummy value within the operational error will be included to fulfil the schema requirements (of mandatory fields). This dummy value will be "MSA" and will be included in SctyRptOrErr/OprlErr/Err/Prtry.

(ii) Update of current implementation for splitting of reda.012 messages

The current implementation should be amended to allow a second level of splitting of reda.012. The first level of splitting should be done on element "SctyRpt" in which the several security data are reported. The second level of splitting will be done, if required, at element SctyRpt/SplmtryData/Envlp/FinInstrmMktSpcfcAttr" within the Supplementary Data.

Furthermore, the reporting of MSAs within the reda.012 should always start on a new page.

In the case the second level of splitting within the "SupplData" will apply, a dummy value within the operational error will be included to fulfil the schema requirements (of mandatory fields). This dummy value will be "MSA" and will be included in SctyRptOrErr/OprlErr/Err/Prtry.

(iii) Update of message documentation of reda.012

The message documentation for reda.012 (no schema impact) should be enriched. Inclusion of specific information at level of elements where pagination is applied. Furthermore, the element potentially including the dummy value should include a caveat on this dummy value.

High level description of Impact:

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Outcome/Decisions:

* CRG Teleconference of 1 October 2015: The CRG agreed on the scope of the Change Request and recommended to launch the detailed assessment on the Change Request in principle subject to the final review of the Change Request, which the 4CB had to draft.

* CRG on 12 October 2015: Following a written procedure from 6 to 12 October 2015, the CRG recommended the Change Request for the detailed assessment.

* Advisory Group's advice on 8 October 2015: Following a written procedure, the AG was in favour of launching the detailed assessment on the Change Request.

* CSG resolution on 9 October 2015: Following a written procedure, the CSG was in favour of launching the detailed assessment on the Change Request.

* OMG on 16 October 2015: During a written procedure from 2 October 2015 to 16 October 2015, the Operations Managers Group did not identify any operational impact of the Change Request.

* CRG meeting of 15 December 2015: The CRG agreed to conclude on its final recommendation on the Change Request during the CRG teleconference of 18 December 2015.

* CRG teleconference of 18 December 2015: The CRG recommended the approval of the Change Request and its addition to Release 1.2.

* PMG meeting on 13 January 2016: During a written procedure from 30 December 2015 to 13 January 2016, the Project Managers Group was in favour of adding the Change Request to Release 1.2.

* OMG on 13 January 2016: During a written procedure from 30 December 2015 to 13 January 2016, the Operations Managers Group did not identify any operational impact. The OMG also was in favour of adding the Change Request to Release 1.2.

* Advisory Group's advice on 21 January 2016: The AG was in favour of approving the Change Request and including it in Release 1.2.

* CSD Steering Group's resolution on 22 January 2016: The CSG took the resolution to approve the Change Request and to include it in Release 1.2.

* CRG meeting of 8-9 February 2016: The CRG recommended to anticipate the Change Request and move it from the T2S Release 1.2 to the T2S Release 1.1.5.

* PMG teleconference on 12 February 2016: The Project Managers Group was in favour to anticipate the Change Request and move it from the T2S Release 1.2 to the T2S Release 1.1.5.

* OMG on 12 February 2016: During a written procedure from 8 February 2016 to 12 February 2016, the Operations Managers Group was in favour to anticipate the Change Request and move it from the T2S Release 1.2 to the T2S Release 1.1.5.

* Advisory Group's advice on 26 February 2016: Following a written procedure from 19 to 26 February 2016, the AG was in favour of the Change Request. The AG also was in favour of moving the Change Request from the T2S Release 1.2 to the T2S Release 1.1.5.

* CSG's resolution on 27 February 2016: Following a written procedure from 19 to 27 February 2016, the CSG adopted the resolution to approve the Change Request. The CSG also adopted the resolution to move the Change Request from the T2S Release 1.2 to the T2S Release 1.1.5.

EUROSYSTEM ANALYSIS – GENERAL INFORMATION				
Impact On T2S	**Static data management**		**Interface**	
		Party data management		Communication
	x	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			
Document	**Chapter**		**Change**
Impacted GFS chapter			
Impacted UDFS chapter	3.2.2.3 "Outbound traffic exceeding given size limitations" 3.3.6.6 "SecurityReport"		
Additional deliveries for Message Specification	reda.012.001.01		T2S-Use documentation to describe how the reporting for MSA would work in a pagination scenario
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 description of the changed pagination behaviour will be included in the documentation.			
Summary of project risk			
No.			
Security analysis			
No potentially adverse effect was identified during the security assessment.			

DG-MIP/MIM   **ECB-PUBLIC**

11 December 2015

COST ASSESSMENT ON CHANGE REQUESTS

T2S-539-SYS – Security report (reda.012) should have additional pagination logic to include all the market-specific attributes		
Project phase costs (total)	93,943.27	Euro
Running costs (annual average over cost recovery period)	7,861.33	Euro