

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: Migration Sub-group	Institute: ECB	Date raised: 17/03/2014
Request title: DMT Reconciliation of Dynamic Data		Request ref. no: T2S-0453-SYS
Request type: Common		Urgency: Normal
1. Legal/business importance parameter: Medium	2. Market implementation efforts parameter: Low	
3. Operational/Technical risk parameter: Medium	4. Financial impact parameter: No cost impact	
Requestor Category: T2S Sub-group	Status: Authorised at Steering level	

Reason for change and expected benefits/business motivation:

The Data Migration Tool (DMT) is an application aiming at supporting the migration of data from the CSDs' and NCBs' databases to T2S.

CSDs and NCBs are able to upload a file for migrating data via the DMT. Once the file is uploaded, it becomes available to the operators of the T2S Service Desk who have the task of "releasing" it to T2S for processing. At the end of the processing, the stored file is enriched with the result at the level of the single records.

The enriched file resulting from the upload of dynamic data (FOP instructions, intra-position movements and pending settlement instructions) contains the submitted data complemented with further notification resulting out of the validations performed within the DMT module. The DMT module only performs the technical and syntax validations specified in the "DMT File Specifications" document, consequently the enriched file provides information on whether the dynamic data passed those technical and syntax validations (migrated status) or not (not migrated status).

In addition to those technical and syntax validations, it is required that the enriched file provides the information on the result of the business validations; therefore the migrated status needs to be "enhanced" so it reflects whether the dynamic data successfully passed not only all syntax and technical validations but also the business validations. Thus CSDs might use the enriched file for the purpose of reconciliation during the migration weekend.

Description of requested change:

The purpose of the change is to "enhance" the meaning of the column "status" provided in the enriched file when dynamic data (FOP instructions, intra-position movements and pending settlement instructions) is migrated via the DMT. This would mean that for dynamic data upload:

1. DMT performs the syntax and technical validations specified in the "DMT File Specifications" document. Only if the record passes those validations, then the business validations are performed.
2. DMT generates the enriched file by consolidating the result of all validations for all the records migrated or not migrated within a file.
 - a) When a record passes all syntax, technical and business validations:
 - It is marked as "migrated"
 - T2S reference is provided in the enriched file at the first row of that record. For already matched instructions, the two T2S References are provided in the enriched file in the same row.
 - b) When a record does not pass syntax-technical validations or if those checks are passed when the business validations are not passed:
 - It is marked as "not migrated"
 - Enriched file provides up to 5 error codes with their respective error descriptions.

3. In addition to the information provided in the enriched file, T2S sends A2A notifications related to accepted instructions. All further notifications (i.e. settlement confirmations) are reported as usual (A2A).
4. Rejected instructions migrated via DMT are only notified via the enriched file with up to 5 error codes with their respective error descriptions. No complementary A2A notification is sent in that case.
5. The status is only the result of validation checks, other statuses that could be communicated in A2A together with the acceptance status are not communicated (e.g. CSD Validation Hold, Party Hold, Matched, etc.) in the enriched file.

Amendment on some scope defining documents is required to align the documentation with the new requirements:

1. Data Migration Tool Requirements and Related Procedures
2. Data Migration Tool File Format Specification
3. DMT sample files

Submitted annexes / related documents:

Proposed wording for the Change request:

A) Data Migration Tool Requirements and Related Procedures

A.1) The chapter 1 (Scope of the Data Migration Tool) should be modified as follow:

The Data Migration Tool is an application aiming at supporting the migration of data from the CSDs' and NCBs' databases to T2S. It is an alternative to the standard A2A and U2A channels, whereby CSDs and NCBs will have the opportunity to perform bulk data upload. Therefore, they will need to prepare and submit pre-defined structured file via a web-based application, which will then be released by the T2S Operator for further processing and upload in the T2S database, as described in Chapter 2.2.2. After processing, enriched files containing the submitted data complemented with further notification resulting out of the validations performed within the DMT module and within the back-end modules ~~the result of the upload~~ and statistical information will be delivered back to the CSDs and the NCBs, for reconciliation purposes.

A.2) The section 2.1.3 (Communication from the Eurosystem to CSDs and NCBs) should be modified as follow:

At the end of the processing, the stored file is enriched with the result at the level of the single records. The reply of the feedback (enriched file, etc.) will be managed by the DMT web application.

The enriched file will contain the submitted data complemented with further notification resulting out of the validations performed within the DMT module and within the back-end modules (i.e. migration status of the record, up to 5 error codes and description in case of unsuccessful migration) and statistical information. Therefore the migration status informs the user about whether the instruction passed all syntax, technical and business validations or not.

The T2S operator will be in charge of checking the result of the file processing and triggers further actions (e.g. submit enriched file via Web application).

In addition to the information provided in the enriched file, notifications due to positive validations of dynamic data (FOP instructions, intra-position movements and pending settlement instructions) are also sent via A2A (i.e. accepted status, accepted-matched status). All the further notifications resulting from the normal processing and the return values of the "backend modules" are communicated to the users as usual (A2A) and are available to the users via a query function and a list screen. The list screen can be also exported into an Excel format.

Errors due to negative results on the syntax-technical and business validations are only informed in the enriched file, thus no complementary A2A communication is provided for rejected data.

At the end of each file processing a statistical feedback is added to the header of the enriched file: it will include information about the number of records submitted, the number of records correctly migrated and the number of records which could not be migrated due to an error.

B) Data Migration Tool File Format Specification

B.1) The section 3.2.1 (Further Notifications) should be modified as follow:

3.2.1 Further Notifications for Static Data records

This data appears in the first row of each Static Data record. It is located right to the migration data.

B.2) A new section 3.2.2 should be added as follow:

3.2.2 Further Notifications for Free of Payment Settlement Instruction and Pending Instructions records

This data appears in the first row of each Free of Payment Settlement Instruction or Pending Instructions record. It is located right to the migration data.

<u>Flat file column</u>	<u>Excel Column</u>	<u>Field</u>	<u>Format</u>	<u>Description</u>	<u>Rules</u>	<u>Occurs per Record</u>
<u>last +1</u>	<u>last +1</u>	<u>Status</u>	Possible values: • <u>Migrated</u> • <u>Not migrated</u>	<u>Status of the migration.</u>	n/a	1..1
<u>last +2</u>	<u>last +2</u>	<u>T2S Reference DELI</u>	<u>VARCHAR (16)</u>	<u>T2S Reference of the delivering instruction</u>	<u>Occurs when Status is 'Migrated'.</u>	0..1
<u>last +3</u>	<u>last +3</u>	<u>T2S Reference RECE</u>	<u>VARCHAR (16)</u>	<u>T2S Reference of the receiving instruction</u>	<u>Occurs when Status is 'Migrated'.</u>	0..1
<u>last +4</u>	<u>last +4</u>	<u>Error Code</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +5</u>	<u>last +5</u>	<u>Error Description</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +6</u>	<u>last +6</u>	<u>Error Code 2</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +7</u>	<u>last +7</u>	<u>Error Description 2</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +8</u>	<u>last +8</u>	<u>Error Code 3</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +9</u>	<u>last +9</u>	<u>Error Description 3</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +10</u>	<u>last +10</u>	<u>Error Code 4</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +11</u>	<u>last +11</u>	<u>Error Description 4</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +12</u>	<u>last +12</u>	<u>Error Code 5</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1
<u>last +13</u>	<u>last +13</u>	<u>Error Description 5</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	0..1

- "last" stands for the last column with migration data

- For accepted already matched instructions “T2S Reference DELI” and “T2S Reference RECE” is informed.
- For accepted unmatched instructions, depending on the movement type the corresponding T2S reference column is informed (either “T2S Reference DELI” or “T2S Reference RECE”).

B.3) A new section 3.2.3 should be added as follow:

3.2.3 Further Notifications for Settlement Restriction records

This data appears in the first row of each Settlement Restriction record. It is located right to the migration data.

<u>Flat file column</u>	<u>Excel Column</u>	<u>Field</u>	<u>Format</u>	<u>Description</u>	<u>Rules</u>	<u>Occurs per Record</u>
<u>last +1</u>	<u>last +1</u>	<u>Status</u>	Possible values: • <u>Migrated</u> • <u>Not migrated</u>	<u>Status of the migration.</u>	<u>n/a</u>	<u>1..1</u>
<u>last +2</u>	<u>last +2</u>	<u>T2S Reference</u>	<u>VARCHAR (16)</u>	<u>T2S Reference of the restriction</u>	<u>Occurs when Status is 'Migrated'.</u>	<u>0..1</u>
<u>last +3</u>	<u>last +3</u>	<u>Error Code</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +4</u>	<u>last +4</u>	<u>Error Description</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +5</u>	<u>last +5</u>	<u>Error Code 2</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +6</u>	<u>last +6</u>	<u>Error Description 2</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +7</u>	<u>last +7</u>	<u>Error Code 3</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +8</u>	<u>last +8</u>	<u>Error Description 3</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +9</u>	<u>last +9</u>	<u>Error Code 4</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +10</u>	<u>last +10</u>	<u>Error Description 4</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +11</u>	<u>last +11</u>	<u>Error Code 5</u>	<u>CHAR (4)</u>	<u>Code of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>
<u>last +12</u>	<u>last +12</u>	<u>Error Description 5</u>	<u>VARCHAR (210)</u>	<u>Description of the error.</u>	<u>Occurs when Status is 'Not migrated'.</u>	<u>0..1</u>

- “last” stands for the last column with migration data

B.4) The former section 3.2.2 (Statistical Information) should be re-numbered to 3.2.4.

High level description of Impact:

Outcome/Decisions:

- * Meeting of the Migration Sub-group on 17-18 March 2014: The Migration Sub-group decided to submit the Change Request to the Change Review Group.
- * CRG meeting on 28 May 2014: The CRG recommended the approval of the Change Request.
- * Advisory Group's advice on 20 June 2014: The AG was in favour of the Change Request via written procedure
- * CSG meeting on 2-3 July 2014: The CSG adopted the resolution to approve the Change Request.