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DWH Report Description

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1 SCT01 – T2S DCA - Finalised matched instructions cash side

1.1 Introduction

This report shows the cash activity for all finalised matched settlement instructions (SI) at CB, PB or T2S dedicated cash account level, during a selected period of time. The volume of finalised matched instructions per transaction type / sub-category together with the aggregated matched values and settled values are shown.

The report SCT01 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *BSIR.00*

1.2 Inputs

1.2.1 Search criteria

This table describes all criteria which a user can enter in requesting the report SCT01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the matched instructions on the cash side should be shown	Date picker
Date to	Mandatory	Inclusive date to which the matched instructions on the cash side should be shown	Date picker
Currency	Mandatory	Currency in which the selected DCA's must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC of the owner of the debited or credited DCA	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Optional	The account number for which the report output is created.	<p>Only T2S DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

1.2.2 Layout sample

SCT01 - T2SDCA - Finalised matched instructions cash side

Date from*	<Date from> V	
Date to*	<Date to> V	
Currency *	<Currency> V	
Party BIC	<Party BIC> V	< >
T2S DCA number	<Account number> V	< >

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

1.3 Outputs

1.3.1 Output (Finalised matched instructions cash side)

FIELD NO	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2S DCA Finalised matched instructions cash side"	Header text
2	Body	1st Sorting criteria ascending	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - CATR (cash transfer) - STND (standard)
Debit				
4	Body		Volume of settlement instructions	A count of all finalised matched SIs on the debit side during the selected date range, per transaction type code and sub-category.
5	Body		Matched value	Sum of the matched settlement amounts of all finalised matched SIs on the debit side during the selected date range per transaction type code and sub-category.
6	Body		Settled value	Sum of the settled settlement amounts of all finalised matched SIs on the debit side during the selected date range per transaction type code and sub-category.
Credit				
7	Body		Volume of settlement instructions	A count of all finalised matched SIs on the credit side during the selected date range, per transaction type code and sub-category.
8	Body		Matched value	Sum of the matched settlement amounts of all finalised matched SIs on the credit side during the selected date range per transaction type code and sub-category.
9	Body		Settled value	Sum of the settled settlement amounts of all finalised matched SIs on the credit side during the selected date range per transaction type code and sub-category.
Total				
10	Body		Volume of settlement instructions	Sum of volumes of finalised matched settlement instructions for debit and credit, per transaction type code and sub-category.
11	Body		Matched value	Sum of matched values for debit and credit, per transaction type code and sub-category.
12	Body		Settled value	Sum of settled values for debit and credit, per transaction type code and sub-category.
				

Final totals				
13	Body		Total	Sum for each column, summed across all transaction type / sub-category combinations.

1.3.2 Layout sample

SCT01 - T2SDCA - Finalised matched instructions cash side

T2SDCA - Finalised matched instructions cash side

Transaction type code	Transaction sub-category	Debit			Credit			Total		
		Volume of settlement instructions	Matched value	Settled value	Volume of settlement instructions	Matched value	Settled value	Volume of settlement instructions	Matched value	Settled value
DVP	CATR	100	200,000.00	188,000.00	20	20,000.00	20,000.00	120	220,000.00	208,000.00
DVP	STND	100	200,000.00	180,000.00	180	80,000.00	80,000.00	280	280,000.00	260,000.00
DWP	CATR	170	400,000.00	188,000.00	70	100,000.00	90,000.00	240	500,000.00	278,000.00
DWP	STND	100	200,000.00	180,000.00	50	200,500.00	500.00	150	400,500.00	180,500.00
PFOD	CATR	100	200,000.00	180,000.00	200	200,000.00	150,000.00	300	400,000.00	330,000.00
PFOD	STND	170	400,000.00	188,000.00	130	130,000.00	100,000.00	300	530,000.00	288,000.00
Total		740	1,600,000.00	1,104,000.00	650	730,500.00	440,500.00	1,390	2,330,500.00	1,544,500.00

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

2 SCT02 – T2S DCA - Detailed Matched Settlement Instruction

2.1 Introduction

This report shows all finalised settlement instructions (SIs) at CB or PB or T2S dedicated cash account level, during a chosen period of time.

The volume and values of settlement instructions are displayed per transaction type / sub-category / direction (debit or credit) and the settlement status.

The report SCT02 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *BSIR.02*

2.2 Inputs

2.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SCT02.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the matched instructions on the cash side should be shown	Date picker
Date to	Mandatory	Inclusive date to which the matched instructions on the cash side should be shown	Date picker
Currency	Mandatory	Currency in which the selected DCAs must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC of the owner of the debited or credited DCA	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Optional	The account number for which the report output is created.	<p>Only T2S DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

2.2.2 Layout sample

SCT02 - T2SDCA - Detailed Matched Settlement Instruction

Date from*	<input type="text" value="<Date from>"/>	<input type="button" value="V"/>	
Date to*	<input type="text" value="<Date to>"/>	<input type="button" value="V"/>	
Currency*	<input type="text" value="<Currency>"/>	<input type="button" value="V"/>	
Party BIC	<input type="text" value="<Party BIC>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/>
T2S DCA number	<input type="text" value="<Account number>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

2.3 Outputs

2.3.1 Output (T2S DCA – Detailed finalised settlement instructions - volume)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2S DCA - Detailed finalised settlement instructions - volume"	Header text
2	Body	1st Sorting criteria ascending	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - CATR (cash transfer) - STND (standard)
Debit				
4	Body		Volume totally settled	A count of the number of totally settled SIs found on the debit side within the requested period, per transaction type and sub-category.
5	Body		Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the debit side within the requested duration, per transaction type and sub-category.
6	Body		Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the debit side within the requested duration, per transaction type and sub-category.
7	Body		Total	Sum of volumes of totally settled, partially settled / partially cancelled and totally cancelled SIs on the debit side within the requested duration, per transaction type and sub-category.
Credit				
8	Body		Volume totally settled	A count of the number of totally settled SIs found on the credit side within the requested duration, per transaction type and sub-category.
9	Body		Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the credit side within the requested duration, per transaction type and sub-category.
10	Body		Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the credit side within the requested duration, per transaction type and sub-category.
11	Body		Total	Sum of volumes of totally settled, partially settled / partially cancelled and totally cancelled SIs on the credit side within the requested duration, per transaction type and sub-category.

Total (per transaction type code/settlement transaction sub-category)				
12	Body		Volume totally settled	Sum of the volumes over all debits and credits for all totally settled SIs
13	Body		Volume partially settled / partially cancelled	Sum of the volumes over all debits and credits for all partially settled/partially cancelled SIs
14	Body		Volume totally cancelled	Sum of the volumes over all debits and credits for all totally cancelled SIs
15	Body		Total	Sum of the volumes over all debit and credits
Total (per debit)				
16	Body		Volume totally settled	Sum of the volumes of totally settled SIs on the debit side across all transaction types (DWP, DVP, PFOD)
17	Body		Volume partially settled / partially cancelled	Sum of the volumes of partially settled/cancelled SIs on the debit side across all transaction types (DWP, DVP, PFOD)
18	Body		Volume totally cancelled	Sum of the volumes of totally cancelled SIs on the debit side across all transaction types (DWP, DVP, PFOD)
19	Body		Total	Sum of the volumes of all settlement instructions on the debit side across all transaction types (DWP, DVP, PFOD)
Total (per credit)				
20	Body		Volume totally settled	Sum of the volumes of totally settled SIs on the credit side across all transaction types (DWP, DVP, PFOD)
21	Body		Volume partially settled / partially cancelled	Sum of the volumes of partially settled/cancelled SIs on the credit side across all transaction types (DWP, DVP, PFOD)
22	Body		Volume totally cancelled	Sum of the volumes of totally cancelled SIs on the credit side across all transaction types (DWP, DVP, PFOD)
23	Body		Total	Sum of the volumes of all SIs on the credit side across all transaction types (DWP, DVP, PFOD)
Total (overall)				
24	Body		Volume totally settled	Sum of the volumes of totally settled SIs on the debit or credit side across all transaction types (DWP, DVP, PFOD)
25	Body		Volume partially settled / partially cancelled	Sum of the volumes of partially settled/cancelled SIs on the debit or credit side across all transaction types (DWP, DVP, PFOD)
26	Body		Volume totally cancelled	Sum of the volumes of totally cancelled SIs on the debit or credit side across all transaction types (DWP, DVP, PFOD)
27	Body		Total	Sum of volumes of all SIs on the debit or credit side across all transaction types (DWP, DVP, PFOD)

2.3.2 Output (T2S DCA – Detailed finalised settlement instructions - value)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2S DCA - Detailed finalised settlement instructions - value"	Header text
2	Body	1st Sorting criteria ascending	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - CATR (cash transfer) - STND (standard)
Debit				
4	Body		Matched value	Sum over matched settlement amounts of all finalised SIs on the debit side within the requested duration, per transaction type and sub-category.
5	Body		Value totally settled	Sum over settled settlement amounts of all finalised SIs on the debit side and totally settled within the requested duration, per transaction type and sub-category.
6	Body		Value partially settled	Sum over settled settlement amounts of all finalised SIs on the debit side and partially settled within the requested duration, per transaction type and sub-category.
7	Body		Value partially cancelled	Sum over all unsettled matched settlement amounts of all finalised SIs on the debit side and partially cancelled within the requested duration, per transaction type and sub-category.
8	Body		Value totally cancelled	Sum of the matched settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Credit				
9	Body		Matched value	Sum over matched settlement amounts of all finalised SIs on the credit side within the requested duration, per transaction type and sub-category.
10	Body		Value totally settled	Sum over settled settlement amounts of all finalised SIs on the credit side and totally settled within the requested duration, per transaction type and sub-category.
11	Body		Value partially settled	Sum over settled settlement amounts of all finalised SIs on the credit side and partially settled within the requested duration, per transaction type and sub-category.
12	Body		Value partially cancelled	Sum over all unsettled matched settlement amounts of all finalised SIs on the credit side and partially cancelled within the requested duration, per transaction type and sub-category.

13	Body		Value totally cancelled	Sum of the matched settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Total (per transaction type code/settlement transaction sub-category)				
14	Body		Matched value	Sum over all matched values of all finalised SIs (debits + credits)
15	Body		Settled value (totally settled + partially settled)	Sum over all settled values of all finalised SIs (debits + credits) that were either totally or partially settled
Total (per debit)				
16	Body		Matched value	Sum over all matched values of all finalised SIs on the debit side across all transaction types (DVP, DWP, PFOD)
17	Body		Value totally settled	Sum over all totally settled values of all finalised SIs that on the debit side across all transaction types (DVP, DWP, PFOD)
18	Body		Value partially settled	Sum over all partially settled values of all finalised SIs that were debited and partially settled regardless of the transaction type code
19	Body		Value partially cancelled	Sum over all partially cancelled values of all finalised SIs that on the debit side across all transaction types (DVP, DWP, PFOD)
20	Body		Value totally cancelled	Sum over all TC values of all finalised SIs on the debit side across all transaction types (DVP, DWP, PFOD)
Total (per credit)				
21	Body		Matched value	Sum over all matched values of all finalised SIs on the credit side across all transaction types (DVP, DWP, PFOD)
22	Body		Value totally settled	Sum over all totally settled values of all finalised SIs that on the credit side across all transaction types (DVP, DWP, PFOD)
23	Body		Value partially settled	Sum over all partially settled values of all finalised SIs that were credit and partially settled regardless of the transaction type code
24	Body		Value partially cancelled	Sum over all partially cancelled values of all finalised SIs that on the credit side across all transaction types (DVP, DWP, PFOD)
25	Body		Value totally cancelled	Sum over all totally cancelled values of all finalised SIs on the credit side across all transaction types (DVP, DWP, PFOD)
Total (overall)				
26	Body		Matched value	Sum over all matched values of all finalised SIs (debits + credits)
27	Body		Settled value (totally settled + partially settled)	Sum over all settled values (totally settled + partially settled) of all finalised SIs (debits + credits) that were either totally or partially settled across all transaction types (DVP, DWP, PFOD)

2.3.3 Layout sample

Tab 1: "T2S DCA – Detailed finalised settlement instructions - volume"

SCT02 - T2SDCA – Detailed finalised settlement instructions - volume													
T2SDCA - Detailed finalised settlement instructions - volume													
Transaction type code	Transaction sub-category	Debit				Credit				Total			
		Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Total
DVP	CATR	0	0	0	0	0	1	0	1	0	1	0	1
DVP	STND	1	2	0	3	2	3	1	6	3	5	0	9
DWP	CATR	0	0	0	0	0	0	0	0	0	0	0	0
DWP	STND	0	1	0	1	0	1	0	1	0	2	0	2
PFOD	CATR	1	0	0	1	0	0	0	0	1	0	0	1
PFOD	STND	0	0	0	0	0	0	0	0	0	0	0	0
Total		2	3	0	5	2	5	1	8	4	8	0	13

Tab 2 : "T2S DCA – Detailed finalised settlement instructions - value"

SCT02 - T2SDCA – Detailed finalised settlement instructions - value															
T2SDCA - Detailed finalised settlement instructions - value															
Transaction type code	Transaction sub-category	Debit					Credit					Total			
		Matched value	Value totally settled	Value partially settled	Value partially cancelled	Value totally cancelled	Matched value	Value totally settled	Value partially settled	Value partially cancelled	Value totally cancelled	Matched value	Settled value (totally + partially)		
DVP	CATR	0	0	0	0	0	10,000.00	0	6,000.00	4,000.00	0	10,000.00	0		
DVP	STND	80,000.00	50,000.00	25,000.00	5,000.00	0	88,000.00	10,000.00	40,000.00	30,000.00	8,000.00	168,000.00	0		
DWP	CATR	0	0	0	0	0	0	0	0	0	0	...	0		
DWP	STND	44,000.00	0	38,000.00	6,000.00	0	17,000.00	0	8,200.00	8,800.00	0	0	0		
PFOD	CATR	1,000.00	0	0	0	1,000.00	0	0	0	0	0	0	1,000.00		
PFOD	STND	0	0	0	0	0	0	0	0	0	0	0	0		
Total		125,000.00	50,000.00	...	...	...	...	...	...	...	...	...	...

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

3 SCT03 – T2S DCA - Follow-up by time slot of settlement activity

3.1 Introduction

This report shows all finalised settlement instructions (SIs) per time slots of the settlement date in an array at CB, PB or T2SDCA level, during a chosen period of time.

The settlement instructions (SI) are displayed as aggregated volumes and values according to the transaction type code, the transaction sub-category, the T2S-DCA debit/credit code, the settlement status and T2S time slot.

The report SCT03 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *BSIR.04*

3.2 Inputs

3.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SCT03.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date from which the SIs should be shown.	Date picker
Date to	Mandatory	Inclusive date to which SIs should be shown.	Date picker
Currency	Mandatory	Currency in which the selected DCAs must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC of the owner of the debited or credited DCA	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Optional	The account number for which the report output is created.	<p>Only T2S DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

3.2.2 Layout sample

SCT03 - T2S DCA - Follow-up by time slot of settlement activity

Date from *	<input type="text" value="<Date from>"/>	V	
Date to *	<input type="text" value="<Date to>"/>	V	
Currency *	<input type="text" value="<Currency>"/>	V	
Party BIC	<input type="text" value="<Party BIC>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>
T2S DCA number	<input type="text" value="<Account number>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

3.3 Outputs

3.3.1 Output (T2S DCA - Follow-up by time slot of settlement activity – volume)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2S DCA - Follow-up by time slot of settlement activity – volume"	Header text
2	Body	1st Sorting criteria ascending	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - CATR (cash transfer) - STND (standard)
4	Body	3rd Grouping criteria. Sequence as given in the comment	Settlement status	Shows the status of the settlement instruction. Possible values are: <ul style="list-style-type: none"> - Totally settled - Partially settled / partially cancelled - Totally cancelled
Volume of instructions - debit				
5	Body		Time slots: <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	Shows the aggregated volume of the SIs (debit side) for each designated time slot.
Total volume of instructions - debit				

6	Body		<p>Totals per time slots:</p> <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	Shows the sum of volumes per time slot over all transaction type codes and transaction sub-categories (debit side)
Volume of instructions - credit				
7	Body		<p>Time slots:</p> <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	Shows the aggregated volume of the SIs (credit side) for each designated time slot.
Total volume of instructions - credit				
8	Body		<p>Totals per time slots:</p> <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off RT4 after intraday FOP cut-off 	Shows the sum of volumes per time slot over all transaction type codes and transaction sub-categories (credit side)

3.3.2 Output (T2S DCA - Follow-up by time slot of settlement activity – value)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2S DCA - Follow-up by time slot of settlement activity – volume"	Header text
2	Body	1st Sorting criteria ascending	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - CATR (cash transfer) - STND (standard)
4	Body	3rd Grouping criteria. Sequence as given in the comment	Settlement status	Shows the status of the settlement instruction. Possible values are: <ul style="list-style-type: none"> - Totally settled - Partially settled - Totally cancelled - Partially cancelled
Value of instructions - debit				
5	Body		Time slots: <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	Shows the aggregated value of the SIs (debit side) for each designated time slot.
Total value of instructions - debit				
6	Body		Totals per time slots: <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off 	Shows the sum of values per time slot over all transaction type codes and transaction sub-categories (debit side)

			<ul style="list-style-type: none"> - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	
Value of instructions - credit				
7	Body		<p>Time slots:</p> <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	Shows the aggregated value of the SIs (credit side) for each designated time slot.
Total value of instructions - credit				
8	Body		<p>Totals per time slots:</p> <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	Shows the sum of values per time slot over all transaction type codes and transaction sub-categories (credit side)

3.3.3 Layout sample

Tab 1: "T2S DCA - Follow-up by time slot of settlement activity – volume"

SCT03 - T2S DCA - Follow-up by time slot of settlement activity - volume														
T2S DCA - Follow-up by time slot of settlement activity - volume														
Transaction type code	Transaction sub-category	Settlement status	Volume of instructions - debit						Volume of instructions - credit					
			1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off
DVP	CATR	Totally settled	0	0	0	2	2	0	1	2	0	4	5	0
		Partially settled / partially cancelled	0	1	0	1	3	1	0	0	0	2	3	1
		Totally cancelled	0	0	0	0	0	0	0	0	0	0	0	0
DVP	STND	Totally settled	...	...	...	...	...	...	...	...	...	...	...	...
		Partially settled / partially cancelled	...	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...	...
DWP	CATR	Totally settled	...	...	...	...	...	...	...	...	...	...	...	...
		Partially settled / partially cancelled	...	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...	...
DWP	STND	Totally settled	...	...	...	...	...	...	...	...	...	...	...	...
		Partially settled / partially cancelled	...	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...	...
PFOD	CATR	Totally settled	...	...	...	...	...	...	...	...	...	...	...	...
		Partially settled / partially cancelled	...	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...	...
PFOD	STND	Totally settled	...	...	...	...	...	...	...	...	...	...	...	...
		Partially settled / partially cancelled	...	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...

Tab 2 : "T2S DCA - Follow-up by time slot of settlement activity – value"

SCT03 - T2 SDCA - Follow-up by time slot of settlement activity - value														
T2S DCA - Follow-up by time slot of settlement activity - value														
Transaction type code	Transaction sub-category	Settlement status	Value of instructions - debit						Value of instructions - credit					
			1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off
DVP	CATR	Totally settled	0	0	0	8.000	44.000	0	5.300	42.200	0	224.000	350.000	0
		Partially settled	0	8.000	0	4.400	350.000	7.100	0	0	0	6.200	2.500	1.000
		Totally cancelled	0	0	0	0	0	0	0	0	0	0	0	0
		Partially cancelled	0	2.000	0	1.250	10.000	900	0	0	0	800	1.200	1.000
DVP	STND	Totally settled	...	...	...	...	...	...	...	...	...	...	...
		Partially settled	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...
		Partially cancelled	...	...	...	...	...	...	...	...	...	...	...
DWP	CATR	Totally settled	...	...	...	...	...	...	...	...	...	...	...
		Partially settled	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...
		Partially cancelled	...	...	...	...	...	...	...	...	...	...	...
DWP	STND	Totally settled	...	...	...	...	...	...	...	...	...	...	...
		Partially settled	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...
		Partially cancelled	...	...	...	...	...	...	...	...	...	...	...
PFOD	CATR	Totally settled	...	...	...	...	...	...	...	...	...	...	...
		Partially settled	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...
		Partially cancelled	...	...	...	...	...	...	...	...	...	...	...
PFOD	STND	Totally settled	...	...	...	...	...	...	...	...	...	...	...
		Partially settled	...	...	...	...	...	...	...	...	...	...	...
		Totally cancelled	...	...	...	...	...	...	...	...	...	...	...
		Partially cancelled	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

4 SCT04 – T2SDCA - Comparison of Settlement activity between two time periods

4.1 Introduction

This report shows the settlement activity for two time periods at CB, PB or T2S dedicated cash account level, to allow its comparison between these two periods of time.

The settlement instructions (SI) are displayed as aggregated volumes and values according to the transaction type code, the transaction sub-category, the T2S-DCA debit/credit code and the settlement status.

The report SCT04 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *BSIR.05*

4.2 Inputs

4.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SCT04.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Period 1 date from	Mandatory	Inclusive date from which the settlement activity should be shown for period 1.	Date picker.
Period 1 date to	Mandatory	Inclusive date to which the settlement activity should be shown for period 1.	Date picker.
Period 2 date from	Mandatory	Inclusive date from which the settlement activity should be shown for period 2.	Date picker.
Period 2 date to	Mandatory	Inclusive date to which the settlement activity should be shown for period 2.	Date picker.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Currency	Mandatory	Currency in which the selected DCA's must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC that is on the cash side.	The list is built from parties within the user's data scope. A search function for BICs should be available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.
T2S DCA number	Optional	The account number for which the report output is created.	Only T2SDCA account numbers denominated in the selected currency that belong to the party BIC(s) can be selected. If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency. One or more account number(s) from the list can be selected. If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.

4.2.2 Layout sample

SCT04 - T2SDCA – Comparison of settlement activity between two time periods

Period 1 - date from *	<input type="text" value="<Period 1 date from>"/>	V	
date to *	<input type="text" value="<Period 1 date to>"/>	V	
Period 2 - date from *	<input type="text" value="<Period 2 date from>"/>	V	
date to *	<input type="text" value="<Period 2 date to>"/>	V	
Currency *	<input type="text" value="<Currency>"/>	V	
Party BIC	<input type="text" value="<Party BIC>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>
T2S DCA number	<input type="text" value="<Account number>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

4.3 Outputs

4.3.1 Output)

This table describes the output data displayed in the list and tables:

FIELD NO	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2SDCA - Comparison of settlement activity between two time periods"	Fixed text.
2	Body 1		"Period 1"	Fixed text.
3	Body 1	1st Grouping criteria	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
4	Body 1	2nd Grouping criteria	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: <ul style="list-style-type: none"> - CATR (cash transfer) - STND (standard)
Period 1				
Debit				
5	Body 1		Volume totally settled	A count of the number of totally settled SIs found on the debit side in the period 1 duration, per transaction type and sub-category.
6	Body 1		Volume partially settled/partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the debit side in the period 1 duration, per transaction type and sub-category.
7	Body 1		Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the debit side in the period 1 duration, per transaction type and sub-category.
8	Body 1		Value totally settled	Sum of the settled settlement amounts of all finalised SIs that were debited and totally settled within the period 1 duration, per transaction type and sub-category.
9	Body 1		Value partially settled	Sum of all partial settlement amounts of all finalised SIs that were debited and reached final status within the period 1 duration, per transaction type and sub-category.
10	Body 1		Value partially cancelled	Sum of all unsettled settlement amounts of all finalised SIs that were debited and reached final status within the period 1 duration, per transaction type and sub-category.
11	Body 1		Value totally cancelled	Sum of the settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Credit				

12	Body 1		Volume totally settled	A count of the number of totally settled SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
13	Body 1		Volume partially settled/partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
14	Body 1		Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the credit side in the period 1 duration, per transaction type and sub-category.
15	Body 1		Value totally settled	Sum of the settled settlement amounts of all finalised SIs that were credited and totally settled within the period 1 duration, per transaction type and sub-category.
16	Body 1		Value partially settled	Sum of all partial settlement amounts of all finalised SIs that were credited and reached final status within the period 1 duration, per transaction type and sub-category.
17	Body 1		Value partially cancelled	Sum of all unsettled settlement amounts of all finalised SIs that were credited and reached final status within the period 1 duration, per transaction type and sub-category.
18	Body 1		Value totally cancelled	Sum of the settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 1 duration, per transaction type and sub-category.
Total (debit)				
19	Body 1		Volume totally settled	Summation of all period-1 debit volume totally settled above, across all transaction types.
20	Body 1		Volume partially settled/partially cancelled	Summation of all period-1 debit volume partially settled/partially cancelled above, across all transaction types.
21	Body 1		Volume totally cancelled	Summation of all period-1 debit volume totally cancelled above, across all transaction types.
22	Body 1		Value totally settled	Summation of all period-1 debit value totally settled above, across all transaction types.
23	Body 1		Value partially settled	Summation of all period-1 debit value partially settled above, across all transaction types.
24	Body 1		Value partially cancelled	Summation of all period-1 debit value partially cancelled above, across all transaction types.
25	Body 1		Value totally cancelled	Summation of all period-1 debit value totally cancelled above, across all transaction types.
Total (credit)				
26	Body 1		Volume totally settled	Summation of all period-1 credit volume totally settled above, across all transaction types.
27	Body 1		Volume partially settled/partially cancelled	Summation of all period-1 credit volume partially settled/partially cancelled above, across all transaction types.
28	Body 1		Volume totally cancelled	Summation of all period-1 credit volume totally cancelled above, across all transaction types.
29	Body 1		Value totally settled	Summation of all period-1 credit value totally settled above, across all transaction types.

30	Body 1		Value partially settled	Summation of all period-1 credit value partially settled above, across all transaction types.
31	Body 1		Value partially cancelled	Summation of all period-1 credit value partially cancelled above, across all transaction types.
32	Body 1		Value totally cancelled	Summation of all period-1 credit value totally cancelled above, across all transaction types.
Period 2				
33	Body 2		"Period 2"	Fixed text.
34	Body 2	1st Grouping criteria	Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: - DVP (delivery versus payment) - DWP (delivery with payment) - PFOD (payment free of delivery)
35	Body 2	2nd Grouping criteria	Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: - CATR (cash transfer) - STND (standard)
Debit				
36	Body 2		Volume totally settled	A count of the number of totally settled SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
37	Body 2		Volume partially settled/partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
38	Body 2		Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the debit side in the period 2 duration, per transaction type and sub-category.
39	Body 2		Value totally settled	Sum of the settled settlement amounts of all finalised SIs that were debited and totally settled within the period 2 duration, per transaction type and sub-category.
40	Body 2		Value partially settled	Sum of all partial settlement amounts of all finalised SIs that were debited and reached final status within the period 2 duration, per transaction type and sub-category.
41	Body 2		Value partially cancelled	Sum of all unsettled settlement amounts of all finalised SIs that were debited and reached final status within the period 2 duration, per transaction type and sub-category.
42	Body 2		Value totally cancelled	Sum of the settlement amounts of all finalised SIs on the debit side which were totally cancelled within the period 2 duration, per transaction type and sub-category.
Credit				
43	Body 2		Volume totally settled	A count of the number of totally settled SIs found on the credit side in the period 2 duration, per transaction type and sub-category.
44	Body 2		Volume partially settled/partially cancelled	A count of the number of partially settled/partially cancelled SIs found on the credit side in the period 2 duration, per transaction type and sub-category.

45	Body 2		Volume totally cancelled	A count of the number of totally cancelled matched SIs found on the credit side in the period 2 duration, per transaction type and sub-category.
46	Body 2		Value totally settled	Sum of the settled settlement amounts of all finalised SIs that were credited and totally settled within the period 2 duration, per transaction type and sub-category.
47	Body 2		Value partially settled	Sum of all partial settlement amounts of all finalised SIs that were credited and reached final status within the period 2 duration, per transaction type and sub-category.
48	Body 2		Value partially cancelled	Sum of all unsettled settlement amounts of all finalised SIs that were credited and reached final status within the period 2 duration, per transaction type and sub-category.
49	Body 2		Value totally cancelled	Sum of the settlement amounts of all finalised SIs on the credit side which were totally cancelled within the period 2 duration, per transaction type and sub-category.
Total (debit)				
50	Body 2		Volume totally settled	Summation of all period-2 debit volume totally settled above, across all transaction types.
51	Body 2		Volume partially settled/partially cancelled	Summation of all period-2 debit volume partially settled/partially cancelled above, across all transaction types.
52	Body 2		Volume totally cancelled	Summation of all period-2 debit volume totally cancelled above, across all transaction types.
53	Body 2		Value totally settled	Summation of all period-2 debit value totally settled above, across all transaction types.
54	Body 2		Value partially settled	Summation of all period-2 debit value partially settled above, across all transaction types.
55	Body 2		Value partially cancelled	Summation of all period-2 debit value partially cancelled above, across all transaction types.
56	Body 2		Value totally cancelled	Summation of all period-2 debit value totally cancelled above, across all transaction types.
Total (credit)				
57	Body 2		Volume totally settled	Summation of all period-2 credit volume totally settled above, across all transaction types.
58	Body 2		Volume partially settled/partially cancelled	Summation of all period-2 credit volume partially settled/partially cancelled above, across all transaction types.
59	Body 2		Volume totally cancelled	Summation of all period-2 credit volume totally cancelled above, across all transaction types.
60	Body 2		Value totally settled	Summation of all period-2 credit value totally settled above, across all transaction types.
61	Body 2		Value partially settled	Summation of all period-2 credit value partially settled above, across all transaction types.
62	Body 2		Value partially cancelled	Summation of all period-2 credit value partially cancelled above, across all transaction types.
63	Body 2		Value totally cancelled	Summation of all period-2 credit value totally cancelled above, across all transaction types.

4.3.2 Layout sample

SCT04 - T2SDCA – Comparison of settlement activity between two time periods

T2SDCA – Comparison of settlement activity between two time periods

Period 1

Transaction type code	Transaction sub-category	Debit							Credit						
		Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Value totally settled	Value partially settled	Value partially cancelled	Value totally cancelled	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Value totally settled	Value partially settled	Value partially cancelled	Value totally cancelled
DVP	CATR	1	1	0	10,000.00	10,000.00	5.00	0.00	2	2	0	20,000.00	20,000.00	10,000.00	0.00
DVP	STND	1	2	1	1,000.00	20,000.00	20,000.00	10,005.00	3	3	0	30,000.00	23,005.00	10,000.00	0.00
DWP	CATR	0	1	0	0.00	10,000.00	5.00	0.00	0	0	0	0.00	0.00	0.00	0.00
DWP	STND	0	2	0	0.00	20,000.00	10.00	0.00	0	2	0	0.00	4,210.00	14,215.00	10,005.00
PFOD	CATR	5	3	0	14,000.00	10,000.00	40,015.00	0.00	3	2	0	7,000.00	7,550.00	20,055.00	0.00
PFOD	STND	2	2	0	20,000.00	0.00	20,010.00	0.00	1	1	0	1,000.00	10,000.00	5.00	0.00
Total		9	11	1	45,000.00	70,000.00	80,045.00	10,005.00	9	10	0	58,000.00	64,765.00	54,275.00	10,005.00

Period 2

Transaction type code	Transaction sub-category	Debit							Credit						
		Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Value totally settled	Value partially settled	Value partially cancelled	Value totally cancelled	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Value totally settled	Value partially settled	Value partially cancelled	Value totally cancelled
DVP	CATR	3	2	0	30,000.00	20,000.00	20,000.00	0.00	6	12	0	0.00	120,000.00	12,000.00	0.00
DVP	STND	9	18	3	9,000.00	180,000.00	80,000.00	0.00	21	27	0	210,000.00	207,045.00	2,000.00	0.00
DWP	CATR	0	12	0	0.00	120,000.00	12,000.00	0.00	0	12	0	0.00	37,890.00	37,090.00	0.00
DWP	STND	2	0	0	20,000.00	0.00	0.00	0.00	2	0	0	20,000.00	0.00	0.00	0.00
PFOD	CATR	20	7	0	55,000.00	50,000.00	500.00	0.00	7	5	0	22,000.00	12,600.00	12,600.00	0.00
PFOD	STND	12	5	0	4,677,000.00	10,000.00	10,000.00	0.00	9	2	0	9,000.00	20,000.00	5,000.00	0.00
Total		46	44	3	4,785,000.00	380,000.00	122,500.00	0.00	45	58	0	261,000.00	397,535.00	68,690.00	0.00

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

5 SCT05 – T2S DCA – Follow-up by time slot of Cash Postings

5.1 Introduction

This report shows the cash postings at CB, PB or T2S dedicated cash account level, during a selected period of time. The cash postings activity of the specified T2S accounts are displayed as volume and value for each time slot of the business day with a total per balance type.

The report SCT05 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *CPST.00*

5.2 Inputs

5.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SCT05.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the matched instructions on the cash side should be shown	Date picker
Date to	Mandatory	Inclusive date to which the matched instructions on the cash side should be shown	Date picker
Currency	Mandatory	Currency in which the selected DCA's must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC of the owner of the debited or credited DCA	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Optional	The account number for which the report output is created.	<p>Only T2S DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

5.2.2 Layout sample

SCT05 - T2SDCA - Follow-up by time slot of cash postings

Date from * <Date from> V

Date to * <Date to> V

Currency * <Currency> V

Party BIC <Party BIC> V

< >

T2S DCA number <Account number> V

< >

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

5.3 Outputs

5.3.1 Output

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"T2S DCA - Follow-up by time slot of cash postings"	Fixed text.
2	Body	First sorting criteria	Balance type	Shows the balance type for which the cash postings are displayed from the possible values: <ul style="list-style-type: none"> • Earmarking • Blocking • CoSD blocking • Deliverable • Reservation
3	Body	Second sorting criteria	Origin	Shows the posting origin for which the cash postings are displayed from the possible values: <ul style="list-style-type: none"> • Settlement instructions • Settlement restrictions • Liquidity transfers (only for balance type "Deliverable") • Total for all types
4	Body		Debit	The aggregation within origin of the cash postings on the debited side
5	Body		Credit	The aggregation within origin of the cash postings on the credited side
6	Body		Total (Debit/Credit)	The aggregation within origin of all cash postings on (credited + debited side)
7	Body		Time slots: <ul style="list-style-type: none"> - 1st NTS - 2nd NTS - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	The aggregation within debit/credit/total of all cash postings found for each designated time-slot.
8	Body		Volume	The aggregated number of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.

9	Body		Value	The aggregated amount of cash postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.
10	Body		Total (volume per balance type)	For each balance type its total volume during each time slot is listed (regardless of its origin) per - Debit - Credit Total (Debit + Credit)
11	Body		Total (value per balance type)	For each balance type its total value during each time slot is listed (regardless of its origin) per - Debit - Credit Total (Debit + Credit)
12	Body		Total (overall volume)	Overall total across all balance types and origins the volume during each time slot is listed per - Debit - Credit Total (Debit + Credit)
13	Body		Total (overall value)	Overall total across all balance types and origins the value during each time slot is listed per - Debit - Credit Total (Debit + Credit)

5.3.2 Layout sample

SCT05 - T2SDCA - Follow-up by time slot of cash postings

T2SDCA - Follow-up by time slot of cash postings

Balance type	Origin	Debit/Credit	Volume						Value					
			1st NTS	2nd NTS	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	1st NTS	2nd NTS	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off
Earmarking	Settlement instructions	Debit	0	1	6	71	8	17	0.00	2000.00	1542.00	33522.00	2032.00	44696.00
		Credit	0	1	0	35	0	62	0.00	8000.00	0.00	800000.00	0.00	500300.00
		Total	0	2	6	106	8	79	0.00	10000.00	1542.00	833522.00	2032.00	544996.00
	Settlement restrictions	Debit	0	0	0	5	1	1	0.00	0.00	0.00	100700.00	2510.00	5300.00
		Credit	0	0	0	0	0	0	0.00	0.00	0.00	0.00	0.00	0.00
		Total	0	0	0	5	1	1	0.00	0.00	0.00	100700.00	2510.00	5300.00
Total Earmarking		Debit	0	1	14	102	53	136	0.00	2000.00	2001542.00	234222.00	28042.00	660006.00
		Credit	0	2	0	35	1	62	0.00	18500.00	0.00	800000.00	4400.00	500300.00
		Total	0	3	14	137	54	198	0.00	20500.00	2001542.00	1034222.00	32442.00	1160306.00
Blocking	Settlement instructions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
	Settlement restrictions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
Total Blocking		Debit	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...
CoSD blocking	Settlement instructions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
	Settlement restrictions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
Total CoSD Blocking		Debit	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...
Deliverable	Settlement instructions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
	Settlement restrictions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
	Liquidity transfers	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
Total Deliverable		Debit	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...
Reservation	Settlement instructions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
	Settlement restrictions	Debit	...	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...	...
Total Reservation		Debit	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...
Total		Debit	...	...	...	...	...	...	...	...	...	...	...
		Credit	...	...	...	...	...	...	...	...	...	...	...
		Total	...	...	...	...	...	...	...	...	...	...	...



Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.



6 SST01 – Securities account - Finalised matched instructions

6.1 Introduction

This report shows volumes, values and quantities for all finalised settlement instructions (SIs), at CSD or CSD participant or securities account level, during a selected period of time. The settlement instructions are filtered according the settlement types of the securities and the currency of the settlements that the user selects.

The report delivers the volume of matched settlement instructions finalised during the selected period whether settled, partially settled or cancelled, the total of original quantity whether settled, partially settled or cancelled, the settled quantity, the matched value and the settled value.

The results are displayed aggregated per transaction type code, transaction sub-category and securities movement type.

The report SST01 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *BSIR.01*

6.2 Inputs

6.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SST01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date from which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Date to	Mandatory	Inclusive date to which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Currency	Mandatory	Currency in which the SIs are settled.	Currency picker (from list of valid current and historic currencies). Only one currency can be selected.
Settlement type	Mandatory	This selection specifies the quantity type of the settlement for the security, stated in the instruction.	Possible values: <ul style="list-style-type: none"> • Unit • Nominal
Party BIC	Optional	The CSD, CSDP and/or ECSD BICs and names for which SIs should be shown	The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope.
Securities account number	Optional	The securities account number(s) for which the report output is created.	Only securities account numbers that belong to the selected BIC(s), can be selected. If no Party BIC was selected (the optional field was left empty), then this list contains all account numbers in the user's data scope. One or more account numbers can be selected. If no account number is selected, then the report output is created for all account numbers of all selected parties.
Securities ISIN	Optional	If chosen, the report output contains only settlement instructions with the selected securities.	Multiple securities can be selected. This list contains only securities that are settled by the selected settlement type.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities movement type	Optional	This selection specifies if the movement on a securities account results from a deliver or a receive instruction.	Possible values: <ul style="list-style-type: none"> • DELI • RECE If none or both movement types are selected, then the report output contains both movement types and the sum of them (Total). The "Total" table is always displayed, but will only reflect the information for the selected movement type(s).

6.2.2 Layout sample

SST01 - Securities account - Finalised matched instructions

Date from*

Date to*

Currency *

Settlement type*

Party BIC

Securities account number

Securities ISIN

Securities movement type

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

6.3 Outputs

6.3.1 Output

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Securities account - – Finalised Matched Instructions"	Fixed text
DELI (Body 1) – this body only filled if movement type filter selected 'DELI' or all.				
2	Body 1		"DELI"	Fixed text
3	Body 1	1st Grouping criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
4	Body 1	2nd Grouping criteria	Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: <ul style="list-style-type: none"> - ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
5	Body 1		Volume of settlement instructions	Count of the number of finalised DELI settlement instructions within the given search criteria, per transaction type code and settlement transaction sub-category.
6	Body 1		Original quantity	Sum of original settlement quantities of the DELI settlement instructions, per transaction type code and sub-category
7	Body 1		Settled quantity	Sum of settled quantities of the DELI settlement instructions, per transaction type code and sub-category
8	Body 1		Matched value	Sum of matched settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
9	Body 1		Settled value	Sum of settled settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
10	Body 1		Total	Sum for each column in 'DELI' body, summed over all transaction type / sub-category combinations.
RECE (Body 2) - this body is only filled if movement type filter selected 'RECE' or all.				
11	Body 2		"RECE"	Fixed text
12	Body 2	1st Grouping criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: <ul style="list-style-type: none"> - DVP (Delivery versus payment) - DWP (Delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
				

13	Body 2	2 nd Grouping criteria	Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: - ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
14	Body 2		Volume of settlement instructions	Count of the number of finalised RECE settlement instructions within the given search criteria, per transaction type code and settlement transaction sub-category.
15	Body 2		Original quantity	Sum of original settlement quantities of the RECE settlement instructions, per transaction type code and sub-category
16	Body 2		Settled quantity	Sum of settled quantities of the RECE settlement instructions, per transaction type code and sub-category
17	Body 2		Matched value	Sum of matched settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
18	Body 2		Settled value	Sum of settled settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
19	Body 2		Total	Sum for each column in 'RECE' body, summed over all transaction type / sub-category combinations.

Total (Body 3) - this body always filled and sums across all movement types selected in the filter.

28	Body 3		"Total"	Fixed text
29	Body 3	1 st Grouping criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
30	Body 3	2 nd Grouping criteria	Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
31	Body 3		Volume of settlement instructions	The sum of 'Volume of settlement instructions' over DELI and RECE, per transaction type code and settlement transaction sub-category.
32	Body 3		Original quantity	The sum of 'Original quantity' over DELI and RECE, per transaction type code and settlement transaction sub-category.
33	Body 3		Settled quantity	The sum of 'Settled quantity' over DELI and RECE, per transaction type code and settlement transaction sub-category.
34	Body 3		Matched value	The sum of 'Matched value' over DELI and RECE, per transaction type code and settlement transaction sub-category.
35	Body 3		Settled value	The sum of 'Settled value' over DELI and RECE, per transaction type code and settlement transaction sub-category.
36	Body 3		Total	Sum for each column in 'Total' body, summed over all transaction type / sub-category combinations.

6.3.2 Layout sample

SST01 - Securities account - Finalised matched instructions

Securities account - Finalised matched instructions

DELI						
Transaction type code	Settlement transaction sub-category	Volume of settlement instructions	Original quantity	Settled quantity	Matched value	Settled value
DVP	ALOP	6	0.6	0.6	60,000.00	60,000.00
DVP	BPDE	30	2	2	258,030.00	258,030.00
DVP	-	30	2	2	258,030.00	258,030.00
-	-
DWP	ALOP	...	...	...	...	...
DWP	-	...	...	...	...	...
-	-
FOP	-	...	...	...	...	...
-	-
-	-
-	-
-	-
Total		...	...	...	...	...

RECE						
Transaction type code	Settlement transaction sub-category	Volume of settlement instructions	Original quantity	Settled quantity	Matched value	Settled value
DVP	ALOP	0	0	0	0	0
DVP	BPDE	18	1.8	0.8	450.00	200.00
DVP	-	...	...	...	...	...
-	-
DWP	ALOP	...	...	...	...	...
DWP	-	...	...	...	...	...
-	-
FOP	-	...	...	...	...	...
-	-
-	-
Total		...	...	...	...	...

Total						
Transaction type code	Settlement transaction sub-category	Volume of settlement instructions	Original quantity	Settled quantity	Matched value	Settled value
DVP	ALOP	6	0.6	0.6	60,000.00	60,000.00
DVP	BPDE	48	3.8	2.8	258,480.00	258,230.00
DVP	-	...	...	...	...	...
-	-
DWP	ALOP	...	...	...	...	...
DWP	-	...	...	...	...	...
-	-
FOP	-	...	...	...	...	...
-	-
-	-
Total		...	...	...	...	...

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

7 SST02 – Securities account - Detailed finalised matched instructions

7.1 Introduction

This report shows detailed information on volume and quantities for all finalised settlement instructions (SIs), at CSD or CSD participant or securities account level, during a selected period of time. The settlement instructions are filtered according to the settlement types of the securities that the user selects.

The volume, the original quantities and the settled quantities of settlement instructions are displayed per settlement status.

The results are displayed aggregated per transaction type code, transaction sub-category and securities movement type and as totals.

The report SST02 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *BSIR.03*

7.2 Inputs

7.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SST02.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date from which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Date to	Mandatory	Inclusive date to which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Settlement type	Mandatory	This selection specifies the quantity type of the settlement for the security, stated in the instruction.	Possible values: <ul style="list-style-type: none"> • Unit • Nominal
Party BIC	Optional	The CSD, CSDP and/or ECSD BICs and names for which SIs should be shown	The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope.
Securities account number	Optional	The securities account number(s) for which the report output is created.	Only securities account numbers that belong to the selected BIC(s), can be selected. If no Party BIC was selected (the optional field was left empty), then this list contains all account numbers in the user's data scope. One or more account numbers can be selected. If no account number is selected, then the report output is created for all account numbers of all selected parties.
Securities ISIN	Optional	If chosen, the report output contains only settlement instructions with the selected securities.	Multiple securities can be selected. This list contains only securities that are settled by the selected settlement type.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities movement type	Optional	This selection specifies if the movement on a securities account results from a deliver or a receive instruction.	Possible values: <ul style="list-style-type: none"> • DELI • RECE If none or both movement types are selected, then the report output contains both movement types and the sum of them (Total). The "Total" table is always displayed, but will only reflect the information for the selected movement type(s).

7.2.2 Layout sample

SST02 - Securities account - Detailed finalised matched instructions

Date from*	<input type="text" value="<Date from>"/>	V	
Date to*	<input type="text" value="<Date to>"/>	V	
Settlement type*	<input type="text" value="<Settlement type>"/>	V	
Party BIC	<input type="text" value="<Party BIC>"/>	V	< >
Securities account number	<input type="text" value="<Account number>"/>	V	< >
Securities ISIN	<input type="text" value="<ISIN>"/>	V	< >
Securities movement type	<input type="text" value="<Movement type>"/>	V	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

7.3 Outputs

7.3.1 Output

Tab 1, Tab title: "Securities account – Detailed finalised instructions - volume":

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Securities account – Detailed finalised instructions - volume"	Fixed text.
2	Body	1st Sorting criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria	Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: <ul style="list-style-type: none"> - ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND

DELI sub-table – this body only filled if movement type filter selected 'DELI' or all.

4	Body		Volume totally settled	A count of the number of totally settled SIs with security movement type DELI, per transaction type and sub-category.
5	Body		Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type DELI, per transaction type and sub-category. -
6	Body		Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type DELI, per transaction type and sub-category.
7	Body		Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' in the 'DELI' sub-table, per transaction type and sub-category.

RECE sub-table - this body is only filled if movement type filter selected 'RECE' or all.

8	Body		Volume totally settled	A count of the number of totally settled SIs found with security movement type RECE, per transaction type and sub-category.
9	Body		Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type RECE, per transaction type and sub-category. -

10	Body		Volume totally cancelled	A count of the number of totally cancelled matched SIs found with security movement type RECE, per transaction type and sub-category.
11	Body		Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' in the 'RECE' sub-table, per transaction type and sub-category.
Total sub-table				
12	Body		Volume totally settled	Sum of 'Volume totally settled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
13	Body		Volume partially settled / partially cancelled	Sum of 'Volume partially settled / partially cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
14	Body		Volume totally cancelled	Sum of 'Volume totally cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
15	Body		Total	Sum of 'Total' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Total (final)				
16	Body		Total	Sum for each column, summed over all transaction type / sub-category combinations.

Tab 2, Tab title: "Securities account – Detailed finalised instructions - quantity":

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Securities account – Detailed finalised instructions - quantity"	Fixed text.
2	Body	1st Sorting criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria	Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: <ul style="list-style-type: none"> - ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND

DELI sub-table – this body only filled if movement type filter selected 'DELI' or all.

4	Body		Original quantity	Sum of original settlement quantities of all finalised SIs with securities movement type DELI, per transaction type and sub-category.
5	Body		Quantity totally settled	Sum of settled settlement quantities of all totally settled SIs with securities movement type DELI, per transaction type and sub-category.

6	Body		Quantity partially settled	Sum of settled settlement quantities of all partially settled SIs with securities movement type DELI, per transaction type and sub-category.
7	Body		Quantity partially cancelled	Sum of unsettled settlement quantities of all partially cancelled SIs with securities movement type DELI, per transaction type and sub-category.
8	Body		Quantity totally cancelled	Sum of unsettled settlement quantities of all totally cancelled SIs with securities movement type DELI, per transaction type and sub-category.

RECE sub-table - this body is only filled if movement type filter selected 'RECE' or all.

9	Body		Original quantity	Sum of original settlement quantities of all finalised SIs with securities movement type RECE, per transaction type and sub-category.
10	Body		Quantity totally settled	Sum of settled settlement quantities of all totally settled SIs with securities movement type RECE, per transaction type and sub-category.
11	Body		Quantity partially settled	Sum of settled settlement quantities of all partially settled SIs with securities movement type RECE, per transaction type and sub-category.
12	Body		Quantity partially cancelled	Sum of unsettled settlement quantities of all partially cancelled SIs with securities movement type RECE, per transaction type and sub-category.
13	Body		Quantity totally cancelled	Sum of unsettled settlement quantities of all totally cancelled SIs with securities movement type RECE, per transaction type and sub-category.

Total sub-table

14	Body		Original quantity	The sum of 'Original quantity' over 'DELI' and 'RECE', per transaction type and sub-category.
15	Body		Quantity settled (totally + partially)	The sum of 'Quantity totally settled' and 'Quantity partially settled' over 'DELI' and 'RECE', per transaction type and sub-category.

Total (final)

16	Body		Total	Sum for each column, summed over all transaction type / sub-category combinations.
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7.3.2 Layout sample

Tab 1 - Securities account – Detailed finalised instructions - volume

SST02 - Securities account - Detailed finalised matched instructions													
Securities account - Detailed finalised settlement instructions - volume													
Transaction type code	Transaction sub-category	DELI				RECE				Total			
		Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Total	Volume totally settled	Volume partially settled / partially cancelled	Volume totally cancelled	Total
DVP	...	0	0	0	0	0	1	0	1	0	1	0	1
DVP	...	1	2	0	3	2	3	1	6	3	5	0	9
DWP	...	0	0	0	0	0	0	0	0	0	0	0	0
DWP	...	0	1	0	1	0	1	0	1	0	2	0	2
FOP	...	0	...	...	...	...	...	...	...	...	...	...	...
FOP	...												
PFOD	...	1	0	0	1	0	0	0	0	1	0	0	1
PFOD	...	0	0	0	0	0	0	0	0	0	0	0	0
Total		2	3	0	5	2	5	1	8	4	8	0	13

Tab 2 - Securities account – Detailed finalised instructions - quantity

SST02 - Securities account - Detailed finalised matched instructions													
Securities account - Detailed finalised settlement instructions - quantity													
Transaction type code	Transaction sub-category	DELI					RECE					Total	
		Original quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Original quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Original quantity	Settled quantity (totally + partially)
DVP	...	0	0	0	0	0	10,000.00	0	6,000.00	4,000.00	0	10,000.00	0
DVP	...	80,000.00	50,000.00	25,000.00	5,000.00	0	88,000.00	10,000.00	40,000.00	30,000.00	8,000.00	168,000.00	0
DWP	...	0	0	0	0	0	0	0	0	0	0	...	0
DWP	...	44,000.00	0	38,000.00	6,000.00	0	17,000.00	0	8,200.00	8,800.00	0	0	0
FOP	...												
FOP	...												
PFOD	...	1,000.00	0	0	0	1,000.00	0	0	0	0	0	0	1,000.00
PFOD	...	0	0	0	0	0	0	0	0	0	0	0	0
Total		125,000.00	50,000.00	...	...	...	...	...	...	...	...	...	...

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

8 SST03 – Securities account - Follow-up by time slot of securities postings

8.1 Introduction

This report shows the securities postings at CSD, CSDP or securities account level, during a selected period of time. The securities postings activity of the specified securities accounts are displayed as volume and quantity of securities for each time slot of the business day with a total per balance type

The report SST03 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *SPST.00*

8.2 Inputs

8.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report SST02.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date from which the SIs should be shown	Date picker This criteria refers to the actual posting date.
Date to	Mandatory	Inclusive date to which the SIs should be shown	Date picker This criteria refers to the actual posting date.
Settlement type	Mandatory	This selection specifies the quantity type of the settlement for the security, stated in the instruction.	Possible values: <ul style="list-style-type: none"> • Unit • Nominal
Party BIC	Optional	The CSD, CSDP and/or ECSD BICs and names for which SIs should be shown	The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope.
Securities account number	Optional	The securities account number(s) for which the report output is created.	Only securities account numbers that belong to the selected BIC(s), can be selected. If no Party BIC was selected (the optional field was left empty), then this list contains all account numbers in the user's data scope. One or more account numbers can be selected. If no account number is selected, then the report output is created for all account numbers of all selected parties.
Securities ISIN	Optional	If chosen, the report output contains only settlement instructions with the selected securities.	Multiple securities can be selected. This list contains only securities that are settled by the selected settlement type.

8.2.2 Layout sample

SST03 - Securities account - follow-up by time schedule of securities postings

Date from *	<input type="text" value="<Date from>"/>	<input type="button" value="V"/>	
Date to *	<input type="text" value="<Date to>"/>	<input type="button" value="V"/>	
Settlement type *	<input type="text" value="<Settlement type>"/>	<input type="button" value="V"/>	
Party BIC	<input type="text" value="<Party BIC>"/>	<input type="button" value="V"/>	<input type="text"/>
		<input type="button" value="<"/> <input type="button" value=">"/>	<input type="text"/>
Securities account number	<input type="text" value="<Account number>"/>	<input type="button" value="V"/>	<input type="text"/>
		<input type="button" value="<"/> <input type="button" value=">"/>	<input type="text"/>
Securities ISIN	<input type="text" value="<ISIN>"/>	<input type="button" value="V"/>	<input type="text"/>
		<input type="button" value="<"/> <input type="button" value=">"/>	<input type="text"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

8.3 Outputs

8.3.1 Output

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Securities account - Follow-up by time slot of securities postings"	Fixed text.
2	Body	First sorting criteria	Balance type	Shows the balance type for which the securities postings are displayed from the possible values: <ul style="list-style-type: none"> • Earmarking • Blocking • CoSD blocking • Deliverable • Earmarking for auto-collateralisation • Reservation
3	Body	Second sorting criteria	Origin	Shows the posting origin for which the securities postings are displayed from the possible values: <ul style="list-style-type: none"> • Settlement instructions • Settlement restrictions • Total for all types
4	Body		Debit	The aggregation within origin of the securities postings on the debited side
5	Body		Credit	- The aggregation within origin of the securities postings on the credited side
6	Body		Total (per balance type / origin)	The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, within origin.
7	Body		Time slots: <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
8	Body		Volume	The aggregated number of securities postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots.

9	Body		Quantity	The aggregated quantity of securities postings are displayed for each balance type, origin and debit/credit/total within each of the above time slots. -
10	Body		Total (per balance type): <ul style="list-style-type: none"> - Total earmarking - Total blocking - Total COSD blocking - Total deliverable - Total earmarking for autocollateralisation - Total reservation 	The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, over all origins within balance type.
11	Body		Total (final)	The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, over all balance types.

8.3.2 Layout sample

SST03 - Securities account - follow-up by time schedule of securities postings

Securities account - follow-up by time schedule of securities postings

Balance type	Origin	Debit/Credit	Volume						Quantity						
			1st NTS	2nd NTS	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut- off	1st NTS	2nd NTS	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	
Earmarking	Settlement instructions	Debit	0	1	0	0	0	0	17	0,00	2000,00	1542,00	33522,00	2032,00	44956,00
		Credit	0	1	0	35	0	0	62	0,00	8000,00	0,00	80000,00	0,00	50030,00
		Total	0	2	0	35	0	0	79	0,00	10000,00	1542,00	83522,00	2032,00	54496,00
Earmarking	Settlement restrictions	Debit	0	0	0	0	5	1	0,00	0,00	0,00	100700,00	2510,00	5300,00	
		Credit	0	0	0	0	0	0	0	0,00	0,00	0,00	0,00	0,00	
		Total	0	0	0	0	5	1	0,00	0,00	0,00	100700,00	2510,00	5300,00	
Total Earmarking		Debit	0	1	0	0	5	18	0,00	2000,00	1542,00	134222,00	4542,00	49956,00	
		Credit	0	1	0	35	0	62	0,00	8000,00	0,00	80000,00	0,00	50030,00	
		Total	0	2	0	35	5	80	0,00	20500,00	1542,00	834222,00	4542,00	550286,00	
Blocking	Settlement instructions	Debit													
		Credit													
		Total													
Blocking	Settlement restrictions	Debit													
		Credit													
		Total													
Total Blocking		Debit													
		Credit													
		Total													
CoSD blocking	Settlement instructions	Debit													
		Credit													
		Total													
CoSD blocking	Settlement restrictions	Debit													
		Credit													
		Total													
Total CoSD Blocking		Debit													
		Credit													
		Total													
Deliverable	Settlement instructions	Debit													
		Credit													
		Total													
Deliverable	Settlement restrictions	Debit													
		Credit													
		Total													
Total Deliverable		Debit													
		Credit													
		Total													
Earmarking for auto-collateralisation	Settlement instructions	Debit													
		Credit													
		Total													
Earmarking for auto-collateralisation	Settlement restrictions	Debit													
		Credit													
		Total													
Total Earmarking for auto-collateralisation		Debit													
		Credit													
		Total													
Reservation	Settlement instructions	Debit													
		Credit													
		Total													
Reservation	Settlement restrictions	Debit													
		Credit													
		Total													
Total Reservation		Debit													
		Credit													
		Total													
Total		Debit													
		Credit													
		Total													

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

9 CMB01 – Journaling of limit utilisations of primary CMB

9.1 Introduction

This report shows primary CMB limit utilisation journal activity at CB, T2S CB-DCA or primary CMB level during a selected period of time. The accounts are filtered according the currency that the user selects. Primary CMBs are those set by a CB for a payment bank.

The journal activity is displayed as a table of volumes and utilisation values according to the credit/debit indicator.

The report CMB01 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *CMBR.00*

9.2 Inputs

9.2.1 Search criteria

This table describes all criteria which a user can enter in requesting the report CMB01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the matched instructions on the cash side should be shown	Date picker
Date to	Mandatory	Inclusive date to which the matched instructions on the cash side should be shown	Date picker
Currency	Mandatory	Currency in which the selected DCA's must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC of the owner of the debited or credited DCA	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S CB DCA number	Optional	The account number for which the report output is created.	<p>Only T2S CB DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

9.2.2 Layout sample

CMB01 - Journaling of limit utilisations of primary CMB

Date from *	<input type="text" value="<Date from>"/>	<input type="button" value="V"/>	
Date to *	<input type="text" value="<Date to>"/>	<input type="button" value="V"/>	
Currency *	<input type="text" value="<Currency>"/>	<input type="button" value="V"/>	
Party BIC	<input type="text" value="<Party BIC>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/>
T2S CB-DCA number	<input type="text" value="<Account number>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

9.3 Outputs

9.3.1 Output

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		" Journaling of limit utilisations of primary CMB "	Header text
2	Body	1st Sorting criteria ascending	CMB technical identifier	The T2S internal identifier of a CMB
Autocollateralisation limit utilisation: Credit				
4	Body		Volume of utilisations	Count of the number of credit side utilisations found per CMB technical identifier
5	Body		Value used of utilisation	Sum over utilised values of credit side utilisations found per CMB technical identifier
Autocollateralisation limit utilisation: Debit				
7	Body		Volume of utilisations	Count of the number of debit side utilisations found per CMB technical identifier
8	Body		Value used of utilisation	Sum over utilised values of debit side utilisations found per CMB technical identifier
Total (per CMB technical identifier)				
10	Body		Volume of utilisations	Sum of 'Volume of utilisations' over credit and debit per CMB technical identifier
11	Body		Value used of utilisation	Sum of 'Value used of utilisations' over credit and debit per CMB technical identifier
Total				
13	Body		Total	Sums of all volumes and values for each column, over all CMB technical identifiers

9.3.2 Layout sample

CMB01 - Journaling of limit utilisations of primary CMB

Journaling of limit utilisations of primary CMB

CMB technical identifier	Autocollateralisation limit utilisation : Credit		Autocollateralisation limit utilisation : Debit		Total	
	Volume of utilisations	Value used of utilisation	Volume of utilisations	Value used of utilisation	Volume of utilisations	Value used of utilisation
300047	0	0.00	2	2000.00	2	2000.00
300173	1	1000.00	5	6000.00	6	7000.00
Total	1	1000.00	7	8000.00	8	9000.00

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

10 COL01 – Securities account - Follow-up by time slot of settled collateralisation instructions

10.1 Introduction

This report shows the finalised settled collateralisation instructions at CSD, CSDP, external CSD or securities account level, during a selected period of time. The volume and value of the collateralisation instructions are shown for each time slot of the business day with a total per transaction category (Collateral, Reverse collateral, Relocation) and transaction sub-category (Repo, Pledge, Sub-pledge).

The report COL01 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *COLL.01*

10.2 Inputs

10.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report COL01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date from which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Date to	Mandatory	Inclusive date to which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Currency	Mandatory	Currency in which the SIs are settled.	Currency picker (from list of valid current and historic currencies). Only one currency can be selected.
Party BIC	Optional	The CSD, CSDP and/or ECSD BICs and names for which SIs should be shown	The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope.
Securities account number	Optional	The securities account number(s) for which the report output is created.	Only securities account numbers that belong to the selected BIC(s), can be selected. If no Party BIC was selected (the optional field was left empty), then this list contains all account numbers in the user's data scope. One or more account numbers can be selected. If no account number is selected, then the report output is created for all account numbers of all selected parties.
Securities ISIN	Optional	If chosen, the report output contains only collateralisation instructions related to the selected securities.	Multiple securities can be selected. If no ISIN is selected, then the report output is created for all ISINs settled by the selected parties & securities accounts.

10.2.2 Layout sample

COL01 - Securities account - follow-up by time schedule of collateralisation instructions

Date from *	<input type="text" value="<Date from>"/>	<input type="button" value="V"/>	
Date to *	<input type="text" value="<Date to>"/>	<input type="button" value="V"/>	
Currency *	<input type="text" value="<Currency>"/>	<input type="button" value="V"/>	
Party BIC	<input type="text" value="<Party BIC>"/>	<input type="button" value="V"/>	<input type="text"/>
		<input type="button" value="<"/>	<input type="button" value=">"/>
Securities account number	<input type="text" value="<Account number>"/>	<input type="button" value="V"/>	<input type="text"/>
		<input type="button" value="<"/>	<input type="button" value=">"/>
Securities ISIN	<input type="text" value="<ISIN>"/>	<input type="button" value="V"/>	<input type="text"/>
		<input type="button" value="<"/>	<input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

10.3 Outputs

10.3.1 Output

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Securities account – Follow-up by time slot of collateralisation instructions"	Fixed text
2	Body	1st Grouping criteria	Transaction category	Shows the transaction category for which the collateralisation instructions are displayed from the possible values: <ul style="list-style-type: none"> • COLA (Collateral) • RCOL(Reverse collateral) • CORE (Relocation)
3	Body	2 nd Grouping criteria	Transaction sub-category	Shows the transaction sub-category for which the collateralisation instructions are displayed from the possible values: <ul style="list-style-type: none"> • REPO (Repo) • PLED (Pledge) • SPLE (Sub-pledge)
4	Body		Time slots: <ul style="list-style-type: none"> - 1st NTS cycle - Last NTS cycle - RT1 before intraday DVP cut-off - RT2 before EOD intraday credit reimbursement - RT3 before EOD intraday FOP cut-off - RT4 after intraday FOP cut-off 	The aggregation within all final settled collateralisation instructions found for each designated time-slot.
5	Body		Volume	The aggregated number of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.
6	Body		Volume (Total)	Sum of 'Volume' information over all time-slots within transaction sub-category.
7	Body		Value	The aggregated amount of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.

10.3.2 Layout sample

COL01 - Securities account - follow-up by time schedule of collateralisation instructions

Transaction category	Transaction sub-category	Volume							Value						
		1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	Total	1st NTS cycle	Last NTS cycle	RT1 before intraday DVP cut-off	RT2 before EOD intraday credit reimbursement	RT3 before EOD intraday FOP cut-off	RT4 after intraday FOP cut-off	Total
COLA	REPO	0	1	6	71	8	17	103	0,00	2000,00	1542,00	33522,00	2032,00	44696,00	83792,00
	PLED	0	0	0	5	1	1	7	0,00	0,00	0,00	100700,00	2510,00	5300,00	108510,00
	SPLE	0	0	0	2	1	1	3	0,00	0,00	0,00	200800,00	4610,00	3050,00	208460,00
Total COLA		0	1	6	76	9	19	113	0,00	2000,00	1542,00	335022,00	9152,00	53046,00	400762,00
RCOL	REPO	0	0	0	0	0	0	0	0,00	0,00	0,00	0,00	0,00	0,00	0,00
	PLED	...	...	...	...	...	...	...	...	...	...	...	...	...	...
	SPLE	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Total RCOL		...	...	...	...	...	...	...	...	...	...	...	...	...	...
CORE	REPO	...	...	...	...	...	...	...	...	...	...	...	...	...	...
	PLED	...	...	...	...	...	...	...	...	...	...	...	...	...	...
	SPLE	...	...	...	...	...	...	...	...	...	...	...	...	...	...
Total CORE		...	...	...	...	...	...	...	...	...	...	...	...	...	...
Total		...	...	...	...	...	...	...	...	...	...	...	...	...	...

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

11 RAL01 – Detailed realignment and other technical instructions

11.1 Introduction

This report shows detailed information on volume and quantities for all realignment and other technical settlement instructions (SIs) at CSD, CSDP/ECSD or securities account level, during a selected period of time. The settlement instructions are filtered according the settlement types of the securities that the user selects.

The volumes and quantities (original and the settled) are aggregated per transaction type code, transaction category and transaction sub-category; and displayed by securities movement type and settlement status.

The report RAL01 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *REAL.00*

11.2 Inputs

11.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report RAL01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date from which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Date to	Mandatory	Inclusive date to which the SIs should be shown	Date picker This criteria refers to the date upon which the settlement instruction reached finalised (settled or cancelled) status.
Settlement Type	Mandatory	This selection specifies the quantity type of the settlement for the security, stated in the instruction.	Possible values: <ul style="list-style-type: none"> • Unit • Nominal
Party BIC	Optional	The CSD, CSDP and/or ECSD BICs and names for which SIs should be shown	The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope.
Securities account number	Optional	The securities account number(s) for which the report output is created.	Only securities account numbers that belong to the selected BIC(s), can be selected. If no Party BIC was selected (the optional field was left empty), then this list contains all account numbers in the user's data scope. One or more account numbers can be selected. If no account number is selected, then the report output is created for all account numbers of all selected parties.
Securities ISIN	Optional	If chosen, the report output contains only settlement instructions related to the selected securities.	Multiple securities can be selected. This list contains only securities that are settled by the selected settlement type. If no ISIN is selected, then the report output is created for all ISINs settled by the selected parties & securities accounts.

11.2.2 Layout sample

RAL01 - Detailed realignment and other technical instructions

Date from *	<input type="text" value="<Date from>"/>	<input type="button" value="V"/>	
Date to *	<input type="text" value="<Date to>"/>	<input type="button" value="V"/>	
Settlement type *	<input type="text" value="<Settlement type>"/>	<input type="button" value="V"/>	
Party BIC	<input type="text" value="<Party BIC>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/> <input style="width: 100px; height: 60px;" type="text"/>
Securities account number	<input type="text" value="<Account number>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/> <input style="width: 100px; height: 60px;" type="text"/>
Securities ISIN	<input type="text" value="<ISIN>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/> <input style="width: 100px; height: 60px;" type="text"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

11.3 Outputs

11.3.1 Output

This table describes the output data displayed in the list and tables :

Tab 1 "Detailed realignment and other technical instructions - volume":

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Detailed realignment and other technical instructions - volume "	Fixed text
2	Body	1st Sorting criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
3	Body	2 nd Sorting criteria	Settlement transaction category	Shows the category of the settlement transaction from the possible values: <ul style="list-style-type: none"> - REAL (realignment) - COTF (conditional technical FOP)
4	Body	3 rd Sorting criteria	Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: <ul style="list-style-type: none"> - REAL (realignment) - PLED (pledge) - REPO (repurchase order) - COBS (CoSD blocking position setup) - STND (standard)
DELI				
5	Body		Volume totally settled	A count of the number of totally settled SIs with security movement type DELI, per transaction type / transaction category and sub-category.
6	Body		Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type DELI, per transaction type / transaction category and sub-category.
7	Body		Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type DELI, per transaction type / transaction category and sub-category.
8	Body		Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' with security movement type DELI, per transaction type / transaction category and sub-category.
RECE				
9	Body		Volume totally settled	A count of the number of totally settled SIs with security movement type RECE, per transaction type / transaction category and sub-category.
10	Body		Volume partially settled / partially cancelled	A count of the number of partially settled/partially cancelled SIs with security movement type RECE, per
				

				transaction type / transaction category and sub-category.
11	Body		Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type RECE, per transaction type / transaction category and sub-category.
12	Body		Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' with security movement type RECE, per transaction type / transaction category and sub-category.
Total across movement types (per transaction type / transaction category / transaction sub-category)				
13	Body		Volume totally settled	Sum of 'Volume totally settled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
14	Body		Volume partially settled / partially cancelled	Sum of 'Volume partially settled / partially cancelled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
15	Body		Volume totally cancelled	Sum of 'Volume totally cancelled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
16	Body		Total	Sum of the 'Total' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
Total across all transaction types				
17	Body		Total	Sum of the volumes over all transaction type codes, for each column of the report as above.

Tab 2 "Detailed realignment and other technical instructions - quantity":

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Detailed realignment and other technical instructions - quantity"	Fixed text
2	Body	1st Sorting criteria	Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: <ul style="list-style-type: none"> - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment free of delivery)
3	Body	2nd Sorting criteria	Settlement transaction category	Shows the category of the settlement transaction from the possible values: <ul style="list-style-type: none"> - REAL (realignment) - COTF (conditional technical FOP)
4	Body	3rd Sorting criteria	Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: <ul style="list-style-type: none"> - REAL (realignment) - PLED (pledge) - REPO (repurchase order) - COBS (CoSD blocking position setup) - STND (standard)

DELI

5	Body		Original quantity	Sum of original settlement quantity of all totally and partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
6	Body		Quantity totally settled	Sum of settled settlement quantity of all totally settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
7	Body		Quantity partially settled	Sum of settled settlement quantity of all partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
8	Body		Quantity partially cancelled	Sum of unsettled amount of all partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
9	Body		Quantity totally cancelled	Sum of unsettled amount of all totally cancelled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
RECE				
10	Body		Original quantity	Sum of original settlement quantity of all totally and partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
11	Body		Quantity totally settled	Sum of settled settlement quantity of all totally settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
12	Body		Quantity partially settled	Sum of settled settlement quantity of all partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
13	Body		Quantity partially cancelled	Sum of unsettled amount of all partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
14	Body		Quantity totally cancelled	Sum of unsettled amount of all totally cancelled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
Total across movement types (per transaction type / transaction category / transaction sub-category)				
15	Body		Original quantity	Sum of 'Original quantity' for 'DELI' and 'RECE' per transaction type / transaction category and sub-category.
16	Body		Quantity settled (totally settled + partially settled)	Sum of 'Quantity totally settled' plus 'Quantity Partially settled' for 'DELI' and 'RECE' per transaction type / transaction category and sub-category.
Total across all transaction types				
17	Body		Total	Sum of the volumes over all transaction type codes, for each column of the report as above.

11.3.2 Layout sample

Tab 1 – Detailed realignment and other technical instructions – volume

RAL01 - Detailed realignment and other technical instructions														
Detailed realignment and other technical instructions - volume														
Transaction type code	Transaction category	Transaction sub-category	DELI				RECE				Total			
			Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Total	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Total	Volume totally settled	Volume partially settled/partially cancelled	Volume totally cancelled	Total
DWP	REAL	STND	6	1	3	10	12	0	1	13	18	1	4	23
...
FOP	COTF	COBS	30	2	0	32	3	0	0	3	33	2	0	35
FOP	REAL	PLED	16	1	4	21	4	1	0	5	20	2	4	26
FOP	REAL	REAL	...	...	...	...	...	...	...	...	...	...	...	...
FOP	REAL	REPO	...	...	...	...	...	...	...	...	...	...	...	...
PFOD	REAL	STND	...	...	...	...	...	...	...	...	...	...	...	...
PFOD	...	...	...	...	...	...	...	...	...	...	...	...	...	...
...
Total			52	4	7	63	19	1	1	21	71	5	8	84

Tab 2 – Detailed realignment and other technical instructions – quantity

RAL01 - Detailed realignment and other technical instructions														
Detailed realignment and other technical instructions - quantity														
Transaction type code	Transaction category	Transaction sub-category	DELI					RECE					Total	
			Original quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Original quantity	Quantity totally settled	Quantity partially settled	Quantity partially cancelled	Quantity totally cancelled	Original quantity	Quantity settled
DWP	REAL	STND	200	180	10	10	0	120	30	44	1	45	320	264
...
FOP	COTF	COBS	50	50	0	0	0	90	50	30	0	0	140	130
FOP	REAL	PLED	31	26	0	0	5	20	18	0	0	2	51	44
FOP	REAL	REAL	...	...	...	...	...	...	...	...	...	...	...	...
FOP	REAL	REPO	...	...	...	...	...	...	...	...	...	...	...	...
PFOD	REAL	STND	...	...	...	...	...	...	...	...	...	...	...	...
PFOD	...	...	...	...	...	...	...	...	...	...	...	...	...	...
...
Total			281	256	10	10	5	230	98	74	1	47	511	438

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

12RES01 – Detailed cash restrictions

12.1 Introduction

This report shows volumes and values for all finalised cash restrictions at CB, PB or T2S DCA level, during a selected period of time. The restrictions are filtered according the currency that the user selects.

The report delivers the volume and value of cash restrictions finalised during the selected period whether settled or partially settled.

The results are displayed aggregated per transaction sub-category, within origin, restriction type and function. Totals are presented at origin level, but also cross-totalled by function.

The report RES01 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *REST.00*

12.2 Inputs

12.2.1 Search criteria

This table describes all criteria which a user can enter in requesting the report RES01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the cash restrictions should be shown	Date picker
Date to	Mandatory	Inclusive date, to which the cash restrictions should be shown	Date picker
Currency	Mandatory	Currency in which the selected DCA's must be denominated	Currency picker (from list of valid current and historic currencies).

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Party BIC	Optional	The party BIC of the owner of the debited or credited DCA	<p>The list is built from parties within the user's data scope.</p> <p>A search function for BICs is available.</p> <p>One or more parties from the list may be selected.</p> <p>If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.</p>
T2S CB DCA number	Optional	The account number for which the report output is created.	<p>Only T2S CB DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

12.2.2 Layout sample

RES01 - Detailed cash restrictions

Date from *	<input type="text" value="<Date from>"/>	<input type="button" value="V"/>	
Date to *	<input type="text" value="<Date to>"/>	<input type="button" value="V"/>	
Currency *	<input type="text" value="<Currency>"/>	<input type="button" value="V"/>	
Party BIC	<input type="text" value="<Party BIC>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/>
T2S DCA number	<input type="text" value="<Account number>"/>	<input type="button" value="V"/>	<input type="button" value="<"/> <input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

12.3 Outputs

12.3.1 Output

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Detailed cash restrictions"	Header text
2	Body	1st Grouping criteria	Origin	Describes a group of transaction sub-categories. Groups are: <ul style="list-style-type: none"> • Business • Technical • Usage
3	Body	2nd Grouping criteria	Restriction type	Describes a restriction type within an origin. Restriction types are: <ul style="list-style-type: none"> • Business <ul style="list-style-type: none"> ○ Blocking ○ Reservation • Technical <ul style="list-style-type: none"> ○ COSD blocking ○ End of day • Usage <ul style="list-style-type: none"> ○ Use
4	Body	3rd Grouping criteria	Function	Describes a function within a restriction type. Functions are: <ul style="list-style-type: none"> • Setup / increase • Decrease • Use (for Use restriction type only)
5	Body		Transaction sub-category	The transaction sub-category of the restrictions for which the aggregations are performed. Values used, as per their origin and restriction type: <ul style="list-style-type: none"> • Business <ul style="list-style-type: none"> ○ Blocking ○ BPIN, BPSU, BPDE • Reservation <ul style="list-style-type: none"> ○ RPIN, RPSU, RPDE • Technical <ul style="list-style-type: none"> ○ COSD blocking <ul style="list-style-type: none"> ▪ COBR, COBS, COCP ○ End of day <ul style="list-style-type: none"> ▪ CORU, EDRR, RERV • Usage <ul style="list-style-type: none"> ○ Use <ul style="list-style-type: none"> ▪ CORT, RESU
6	Body		Volume of restrictions	Count of the number of cash restrictions found per sub-category.
7	Body		Original value	Sum over original values of the cash restrictions per sub-category
8	Body		Settled value	Sum over settled values (totally or partially settled) per sub-category

Totals (per origin)

9	Body		Total business cash restrictions	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, within the origin 'Business'.
10	Body		Total technical cash restrictions	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, within the origin 'Technical'.
11	Body		Total usage cash restrictions	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, within the origin 'Usage'.
Totals (per function)				
12	Body		Total setup / increase	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, to include all lines with the function 'Setup / increase'.
13	Body		Total decrease	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, to include all lines with the function 'Decrease'.
14	Body		Total use	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, to include all lines with the function 'Use'.
Total (final)				
15	Body		Total	Sums for 'Volume of restrictions', 'Original value' and 'Settled value' columns, over all 'Totals (per function)'.

12.3.2 Layout sample

RES01 - Detailed cash restrictions

Detailed cash restrictions

Origin	Restriction Type	Function	Transaction sub-category	Volume of restrictions	Original value	Settled value
Business	Blocking	Setup / increase	BPIN	7	0.70000	0.70000
			BPSU	0	0.00000	0.00000
		Decrease	BPDE	4	0.40000	0.40000
	Reservation	Setup / increase	RPIN	0	0.00000	0.00000
			RPSU	0	0.00000	0.00000
		Decrease	RPDE	0	0.00000	0.00000
Total business cash restrictions				11	1.10000	1.10000
Technical	COSD blocking	Setup / increase	COBR	0	0.00000	0.00000
			COBS	0	0.00000	0.00000
		Decrease	COCP	7	0.70000	0.70000
	End of day	Decrease	CORU	0	0.00000	0.00000
			EDRR	0	0.00000	0.00000
			RERV	0	0.00000	0.00000
Total technical cash restrictions				7	0.70000	0.70000
Usage	Use	Use	CORT	0	0.00000	0.00000
			RESU	21	2.10000	2.10000
Total usage cash restrictions				21	2.10000	2.10000
Total setup / increase				7	0.70000	0.70000
Total decrease				11	1.10000	1.10000
Total use				21	2.10000	2.10000
Total				39	3.90000	3.90000

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

13RES02 – Detailed securities restrictions

13.1 Introduction

This report shows volumes and quantities for all finalised securities restrictions at CSD, CSDP, ECSD or securities account level, during a selected period of time. The restrictions are filtered according the settlement types of the securities that the user selects.

The report delivers the volume of securities restrictions finalised during the selected period whether settled or partially settled.

The results are displayed aggregated per transaction sub-category, within origin, restriction type and function. Totals are presented at origin level, but also cross-totalled by function.

The report RES02 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *REST.01*

13.2 Inputs

13.2.1 Search criteria

This table describes all criteria which a user can enter in requesting the report RES02.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the cash restrictions should be shown	Date picker
Date to	Mandatory	Inclusive date, to which the cash restrictions should be shown	Date picker
Settlement Type	Mandatory	This selection specifies the quantity type of the settlement for the security, stated in the restriction transaction. Possible values: <ul style="list-style-type: none"> • Unit • Nominal 	Currency picker (from list of valid current and historic currencies).

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Party BIC	Optional	The CSD, CSDP or ECSD BIC and name for which securities restrictions should be shown	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope.
Securities account number	Optional	The securities account number for which the report output is created.	Only securities account numbers that belong to the selected BICs, can be selected. If no Party BIC was selected (the optional field was left empty), then this list contains all securities account numbers in data scope. One or more securities account numbers can be selected. If no securities account number is selected, then the report output is created for all securities account numbers of all selected parties.
Securities ISIN	Optional	The report output contains only securities restrictions with the selected securities.	Multiple securities can be selected. This list contains only securities that are settled by the selected settlement type. A search functionality is available.

13.2.2 Layout sample

RES02 - Detailed securities restrictions

Date from *	<input type="text" value="<Date from>"/>	V	
Date to *	<input type="text" value="<Date to>"/>	V	
Settlement type *	<input type="text" value="<Settlement type>"/>	V	
Party BIC	<input type="text" value="<Party BIC>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>
Securities account number	<input type="text" value="<Account number>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>
Securities ISIN	<input type="text" value="<ISIN>"/>	V	<input type="button" value="<"/> <input type="button" value=">"/>

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

13.3 Outputs

13.3.1 Output

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Detailed securities restrictions"	Header text
2	Body	1st Grouping criteria	Origin	Describes a group of transaction sub-categories. Groups are: <ul style="list-style-type: none"> • Business • Technical • Usage
3	Body	2nd Grouping criteria	Restriction type	Describes a restriction type within an origin. Restriction types are: <ul style="list-style-type: none"> • Business <ul style="list-style-type: none"> ○ Blocking ○ Earmarking ○ Reservation • Technical <ul style="list-style-type: none"> ○ Collateralisation COLA) ○ COSD blocking ○ End of day ○ Reverse collateralisation (RCOL) • Usage <ul style="list-style-type: none"> ○ Use
4	Body	3rd Grouping criteria	Function	Describes a function within a restriction type. Functions are: <ul style="list-style-type: none"> • Setup / increase • Decrease • Use (for Use restriction type only)
5	Body		Transaction sub-category	The transaction sub-category of the restrictions for which the aggregations are performed. Values used, as per their origin and restriction type: <ul style="list-style-type: none"> • Business <ul style="list-style-type: none"> ○ Blocking ○ BPIN, BPSU, BPDE • Earmarking <ul style="list-style-type: none"> ○ EPDE, EPIS • Reservation <ul style="list-style-type: none"> ○ RPIN, RPSU, RPDE • Technical <ul style="list-style-type: none"> ○ Collateralisation (COLA) <ul style="list-style-type: none"> ▪ SPLE (COLA) ○ COSD blocking <ul style="list-style-type: none"> ▪ COBS, COCP ○ End of day <ul style="list-style-type: none"> ▪ CORU ○ Reverse collateralisation (RCOL) <ul style="list-style-type: none"> ▪ SPLE (RCOL) • Usage <ul style="list-style-type: none"> ○ Use <ul style="list-style-type: none"> ▪ CORT, RESU

6	Body		Volume of restrictions	Count of the number of securities restrictions found per sub-category.
7	Body		Original quantity	Sum over original quantities of the securities restrictions per sub-category
8	Body		Settled quantity	Sum over settled quantities (totally or partially settled) per sub-category
Totals (per origin)				
9	Body		Total business cash restrictions	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, within the origin 'Business'.
10	Body		Total technical cash restrictions	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, within the origin 'Technical'.
11	Body		Total usage cash restrictions	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, within the origin 'Usage'.
Totals (per function)				
12	Body		Total setup / increase	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, to include all lines with the function 'Setup / increase'.
13	Body		Total decrease	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, to include all lines with the function 'Decrease'.
14	Body		Total use	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, to include all lines with the function 'Use'.
Total (final)				
15	Body		Total	Sums for 'Volume of restrictions', 'Original quantity' and 'Settled quantity' columns, over all 'Totals (per function)'.

13.3.2 Layout sample

RES02 - Detailed securities restrictions

Detailed securities restrictions

Origin	Restriction Type	Function	Transaction sub-category	Volume of restrictions	Original quantity	Settled quantity
Business	Blocking	Setup / increase	BPIN	0	0.00000	0.00000
			BPSU	0	0.00000	0.00000
		Decrease	BPDE	0	0.00000	0.00000
	Earmarking	Setup / increase	EPIS	7	0.70000	0.70000
			Decrease	EPDE	0	0.00000	0.00000
		Reservation	Setup / increase	RPIN	0	0.00000	0.00000
	RPSU			0	0.00000	0.00000
	Decrease		RPDE	0	0.00000	0.00000
	Total business securities restrictions				7	0.70000
Technical	Collateralisation COLA	Setup / increase	SPLE	0	0.00000	0.00000
	COSD blocking	Setup / increase	COBS	0	0.00000	0.00000
		Decrease	COCP	0	0.00000	0.00000
	End of day	Decrease	CORU	0	0.00000	0.00000
	Reverse collateralisation RCOL	Decrease	SPLE	0	0.00000	0.00000
Total technical securities restrictions				0	0.00000	0.00000
Usage	Use	Use	CORT	0	0.00000	0.00000
			RESU	7	0.70000	0.70000
Total usage securities restrictions				7	0.70000	0.70000
Total setup / increase				0	0.00000	0.00000
Total decrease				7	0.70000	0.70000
Total use				7	0.70000	0.70000
Total				14	1.40000	1.40000

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

14INX01 – Individual settlement detailed report

14.1 Introduction

This report shows all finalised business settlement instructions (SI) corresponding to the selected T2S references.

The attributes shown in the output provide business details related to each of the selected settlement instructions and are displayed in a manner which allows easy comparison between these instructions.

The report INX01 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *BSIQ.00*

14.2 Inputs

14.2.1 Search criteria

This table describes all criteria which a user can enter in requesting the report INX01.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S actor instruction reference (max. 3 references)	Mandatory	Unique reference of an SI in T2S.	SI picker, from a list of valid settlement instructions created dynamically from within the user's data scope, but based upon what characters are in the search value as the user enters them. One or several references can be chosen but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be shown.

14.2.2 Layout sample

INX01 - Individual settlement detailed query

T2S actor instruction reference *
(max. 3 references)

<T2S actor instruction reference> V

< >

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

14.3 Outputs

14.3.1 Output

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Individual settlement detailed report"	Header text
Repeating columnar block, one block for each SI selected				
2	Body		"Reference information"	Fixed text.
3	Body		T2S actor instruction reference	Shows the reference provided by the T2S actor
4	Body		Account servicer reference	Shows the reference provided by the T2S actor when the instruction is sent by an account servicer.
5	Body		Account owner reference	Shows the reference provided by the T2S actor when the instruction is sent by an account owner.
6	Body		Third party reference	Shows the reference provided by the T2S actor when the instruction is sent by a third party.
7	Body		Common reference	Shows the common reference for already-matched instructions.
8	Body		Repo reference	Shows the repo reference.
9	Body		"Status information"	Fixed text.
10	Body		Instruction overall final status	Shows the final status. Possible values: - "Totally settled" - "Partially settled" "Totally cancelled"
11	Body		Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: MACH (matched)
12	Body		Settlement status	Shows the settlement status Possible values: - USET (unsettled) - PSET (partially settled) - SETT (fully settled)
13	Body		Cancellation status	Shows the cancellation status Possible values: - NCAN (not cancelled) - CANC (cancelled)
14	Body		CoSD hold status	Shows the CoSD hold status if the settlement instruction fulfils at least one CoSD rule. Possible values: - Released - On hold

15	Body		CSD hold status	Shows the CSD hold status Possible values: - Released - On hold
16	Body		Party hold status	Shows the party hold status Possible values: - Released - On hold
17	Body		CSD validation hold status	Shows the CSD validation hold status Possible values: - Released - On hold

18	Body		"Timeline information"	Fixed text.
19	Body		Entry date time	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
20	Body		Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
21	Body		Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD
22	Body		Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD

23	Body		"Categorisation information"	Fixed text.
24	Body		Securities movement type code	Shows the direction of movement required by the settlement instruction. Possible values: - DELI (deliver) - RECE (receive)
25	Body		Payment type code	Shows if cash settlement is also involved. Possible values: - APMT (against payment) - FREE (free of payment)
26	Body		Transaction type code	Shows the transaction type code. Possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment freed of delivery)
27	Body		Settlement transaction category	Shows the transaction category. Possible values: - COLA (collateral) - CORE (collateral relocation) - LQTR (liquidity transfer) - REAL (realignment) - RSMG (restriction management) - RESU (restriction use) - RCOL (reverse collateral) - STND (standard) - TCAT (technical cash transfer) - COTF (conditional technical FOP)

28	Body	Settlement transaction sub-category	Shows the transaction sub-category. Possible values: <ul style="list-style-type: none"> - CATR (cash transfer) - COBS (CoSD blocking position – setup) - PLED (pledge) - REAL (realignment) - REPO (repo) - STND (standard) - SPLE (sub-pledge)
29	Body	ISO transaction code	Shows the ISO transaction code. Possible values: <ul style="list-style-type: none"> - AUTO (auto-collateralisation) - BSBK (buy sell back) - CLAI (market claim) - CNCB (cenrl bank collateral operation) - COLI (collateral in) - COLO (collateral out) - CONV (depository receipt conversion) - CORP (corporate action) - FCTA (factor update) - INSP (movement of stock) - ISSU (depository receipt issue) - MKDW (markdown) - MKUP (markup) - NETT (netting) - NSYN (non-syndicated) - OWNE (external account transfer) - OWNI (internal account transfer) - PAIR (pair-off) - PLAC (placement) - PORT (portfolio move) - REAL (realignment) - REDI (withdrawal) - REDM (redemption) - RELE (depository receipt release cancellation) - REPU (repo) - RODE (return delivery without matching) - RPTO (reporting) - RVPO (reverse repo) - SBBK (sell buyback) - SBRE (borrowing reallocation) - SECB (securities borrowing) - SECL (securities lending) - SLRE (lending reallocation) - SUBS (subscription) - SYND (syndicate underwriters) - TBAC (TBA closing) - TRAD (trade) - TRPO (tri-party repo) - TRVO (tri-party reverse repo) - TURN (turnaround)
30	Body	Collateral instruction type	Shows the collateral instruction type, if applicable. Possible values: <ul style="list-style-type: none"> - CRDT (credit instruction) - RMBT (reimbursement collateral instruction)
31	Body	Collateral type	Shows the collateral type, if applicable. Possible values: <ul style="list-style-type: none"> - CLNT (client collateralisation) - NCBC (NCB collateralisation)

32	Body		"Securities information"	Fixed text.
33	Body		ISIN code	Shows the ISIN.
34	Body		Account owner BIC	Shows the BIC of the securities account owner as per the SI.
35	Body		Securities account number	Shows the impacted securities account number as per the SI,
36	Body		T2S delivering party securities account number	Shows the securities account number of the T2S delivering party.
37	Body		T2S receiving party securities account number	Shows the securities account number of the T2S receiving party.
38	Body		Securities sub balance type	Shows the securities sub balance type.
39	Body		Settlement type	Shows the settlement type. Possible values: - NOMI (nominal) UNIT (units)
40	Body		Original settlement quantity	Shows the original settlement quantity.
41	Body		Settled settlement quantity	Shows the settled settlement quantity.
42	Body		Totally settled settlement quantity	Shows the settled quantity if the SI is fully settled.
43	Body		Partially settled settlement quantity	Shows the settled quantity if the SI is only partially settled.
44	Body		Partially cancelled settlement quantity	Shows the remaining unsettled quantity if the SI is only partially settled
45	Body		Totally cancelled settlement quantity	Shows the unsettled quantity if the SI is completely cancelled.

46	Body		"Securities party information"	Fixed text.
47	Body		Delivering depository BIC	Shows the BIC of the delivering CSD
48	Body		T2S delivering party BIC	Shows the BIC of the T2S delivering party.
49	Body		Delivering settlement party processing reference	Shows the processing reference provided in the delivering settlement party information.
50	Body		Client of delivering CSD participant BIC	Shows the BIC of the delivering CSD participant's client.
51	Body		Client of delivering CSD participant Id	Shows the local identifier of the delivering CSD participant's client.
52	Body		Client of delivering CSD participant issuer	Shows the issuer of the local identifier of the delivering CSD participant's client.

53	Body		Client of delivering CSD participant schema name	Shows the schema name of the local identifier of the delivering CSD participant's client.
54	Body		Receiving depository BIC	Shows the BIC of the receiving CSD.
55	Body		T2S receiving party BIC	Shows the BIC of the T2S receiving party.
56	Body		Receiving settlement party processing reference	Shows the processing reference provided in the receiving settlement party information.
57	Body		Client of receiving CSD participant BIC	Shows the BIC of the receiving CSD participant's client.
58	Body		Client of receiving CSD participant Id	Shows the local identifier of the receiving CSD participant's client.
59	Body		Client of receiving CSD participant issuer	Shows the issuer of the local identifier of the receiving CSD participant's client.
60	Body		Client of receiving CSD participant schema name	Shows the schema name of the local identifier of the receiving CSD participant's client.

61	Body		"Cash information"	Fixed text. Please note, that this part will be empty for Settlement Instructions with transaction code = FOP.
62	Body		Currency code	Shows the currency code.
63	Body		Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: - CRDT (credit) - DBIT (debit)
64	Body		Debtor party BIC	Shows the BIC of the debtor party.
65	Body		Creditor party BIC	Shows the BIC of the creditor party.
66	Body		T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
67	Body		Debtor T2S dedicated cash account number	Shows T2S dedicated cash account number being debited.
68	Body		Creditor T2S dedicated cash account number	Shows T2S dedicated cash account number being credited.
69	Body		Original settlement amount	Shows the original settlement amount.
70	Body		Transaction original amount	Shows the original amount as per the transaction.
71	Body		Matched amount	Shows the matched amount as per the matching process..
72	Body		Settled settlement amount	Shows the settled settlement amount.
73	Body		Totally settled settlement amount	Shows the settled amount if the SI is fully settled.
74	Body		Partially settled settlement amount	Shows the settled amount if the SI is only partially settled

75	Body		Partially cancelled settlement amount	Shows the unsettled amount if the SI is only partially settled.
76	Body		Totally cancelled settlement amount	Shows the unsettled amount if the SI is fully cancelled.
77	Body		"Process information"	Fixed text.
78	Body		Cancellation requested	Shows if a cancellation has been requested on the settlement instruction. Possible values: - False - True
79	Body		Externally matched	Shows if the settlement instruction was matched outside T2S. Possible values: - False - True
80	Body		CoSD flag	Shows the CoSD flag if the settlement instruction belongs to a CoSD group. Possible values: - False - True
81	Body		Partial settlement indicator	Shows the partial settlement indicator. Possible values: - NPAR (partial not allowed) - PART (partial settlement cash threshold allowed) - PARC (partial settlement quantity threshold allowed) - PARQ (partial allowed)
82	Body		Priority	Shows the priority. Possible values: - 0001 (reserved) - 0002 (top) - 0003 (high) - 0004 (normal)
83	Body		Allowed modification flag	Shows the allowed modification flag Possible values: - False - True
84	Body		Corporate action event identification	Shows the corporate action event identification if the SI relates to a corporate action.
85	Body		Opt-out settlement transaction condition indicator	Shows the opt-out settlement transaction condition indicator. Possible values: - False - True
86	Body		External CSD flag	Shows whether the relevant depository is an external CSD. Possible values: - False - True
87	Body		Original/counterpart instruction	Shows whether it is the original instruction or the identifier of the counterpart's instructions.
88	Body		Link instruction counter	Shows the number of instructions linked to this settlement instruction.
89	Body		"Trade information"	Fixed text.
90	Body		Trade date	Shows the trade date of the settlement instruction. Display

				format is: YYYY-MM-DD
91	Body		Original ordered amount	Shows the original ordered amount in the original currency when a conversion from/into another currency has occurred.
92	Body		Original ordered currency	Shows the original ordered currency when a conversion from/into another currency has occurred.
93	Body		Number of days accrued	Shows the number of days for which interest has accrued.
94	Body		CUM/EX indicator	Shows whether the contract was traded cum or ex coupon Possible values: - CUM (cum coupon) - EX (ex coupon)
95	Body		Deal price value type	Shows the type of value in which the price of the traded financial instrument is expressed. Possible values: - DISC (discount) - PREM (premium) - PARV (par or face amount)
96	Body		Deal price yielded	Shows whether the price is expressed as a yield. Possible values: - False - True
97	Body		Deal price value rate	Shows the deal price value expressed as a rate or percentage when not expressed as an amount.
98	Body		Deal price value amount	Shows the deal price value expressed as an amount when not expressed as a rate.
99	Body		Deal price value currency	Shows the deal price value currency when not expressed as a rate.
100	Body		Foreign exchange unit currency	Shows the currency in which the rate of exchange is expressed in a currency exchange.
101	Body		Foreign exchange quoted currency	Shows the currency into which the base currency is converted in a currency exchange.
102	Body		Foreign exchange exchange rate	Shows the factor for the currency exchange.
103	Body		Foreign exchange resulting amount	Shows the amount resulting from the currency exchange.
104	Body		Foreign exchange resulting amount currency	Shows the currency of the amount resulting from the currency exchange.
105	Body		Place of trade MIC identifier	Shows the market identifier code of the place of trade.
106	Body		Place of trade description	Shows the description of the place of trade.
107	Body		Market type code	Shows the market type code.
108	Body		Market type proprietary Id	Shows the proprietary id of the market type when not using the ISO market type code.
109	Body		Market type schema name	Shows the schema name associated with the proprietary id of the market type when not using the ISO market type code.
110	Body		Market type issuer name	Shows the issuer name associated with the proprietary id of the market type when not using the ISO market type code.

111	Body		Market client side code	Shows the market side code. Possible values: - CLNT (client side transaction) - MAKT (market side transaction)
112	Body		"LCMM information"	Fixed text.
113	Body		LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)
114	Body		LCMM sending party short name	Shows the sending party short name
115	Body		LCMM instructing party short name	Shows the instructing party short name
116	Body		LCMM execution/final settlement date	Shows the business date when the SI is totally settled. Displayed format is : YYYY-MM-DD.
117	Body		LCMM user login name	Shows the login name of the LCMM user.
118	Body		LCMM inbound LCMM message Id	Shows the foreign key of the LCMM inbound message id.
119	Body		LCMM inbound LCMM message ref	Shows the reference of the LCMM inbound message.
120	Body		LCMM validation starting timestamp	Shows the LCMM validation starting timestamp. Display format is: YYYY-MM-DD hh:mm:ss,sssss
121	Body		LCMM validation ending timestamp	Shows the LCMM validation ending timestamp. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
122	Body		LCMM entry business date	Shows the LCMM entry business date. Displayed format is: YYYY-MM-DD
123	Body		POOL instruction counter	Shows the number of instructions that make up a pool as identified on the settlement instruction.
124	Body		POOL settlement date	Shows the pool settlement date. Displayed format is: YYYY-MM-DD
125	Body		POOL identification	Shows the reference identifying a pool as found on the settlement instruction.

End of repeating columnar block

14.3.2 Layout sample

INX01 - Individual settlement detailed query			
Individual settlement detailed query			
Reference information			
T2S actor instruction reference	ANO2792283	ANO2792229	ANO2792229
Account servicer reference			
Account owner reference			
Third party reference			
Common reference			
Repo reference			
Status information			
Instruction overall final status	Partially settled	Totally settled	Totally cancelled
Match status	MACH	MACH	UMAT
Settlement status	SETT	PSET	
Cancellation status	NCAN	CANC	CANC
CSD hold status	F	F	
CSD hold status	F	F	
Party hold status	F	F	
CSD validation hold status			
Timeline information			
Entry date time			
Intended settlement date	2013-06-30	2013-07-01	
Actual settlement date	2013-06-30	2013-07-01	
Cancellation date			
Categorisation information			
Securities movement type code			
Payment type code			
Transaction type code			
Settlement transaction category			
Settlement transaction sub-category			
ISO transaction code			
Collateral instruction type			
Securities information			
ISIN code			
Account owner BIC			
Securities account number			
T2S delivering party securities account number			
T2S receiving party securities account number			
Securities sub balance type			
Settlement type			
Original settlement quantity	1000.00	1000.00	1000.00
Settled settlement quantity	1000.00	700.00	0.00
Totally settled settlement quantity	1000.00		
Partially settled settlement quantity		700.00	
Partially cancelled settlement quantity		300.00	
Totally cancelled settlement quantity			1000.00
Securities party information			
Delivering depository BIC			
T2S delivering party BIC			
Delivering settlement party processing reference			
Client of delivering CSD participant BIC			
Client of delivering CSD participant id			
Client of delivering CSD participant issuer			
Client of delivering CSD participant schema name			
Receiving depository BIC			
T2S receiving party BIC			
Receiving settlement party processing reference			
Client of receiving CSD participant BIC			
Client of receiving CSD participant id			
Client of receiving CSD participant issuer			
Client of receiving CSD participant schema name			
Cash information			
Currency code	EUR	EUR	
Credit/debit code			
Debtor party BIC			
Creditor party BIC			
T2S dedicated cash account number			
Debtor T2S dedicated cash account number			
Creditor T2S dedicated cash account number			
Original settlement amount	5000.00	5000.00	5000.00
Transaction original amount	4997.50	4997.50	
Matched amount	4997.50	4997.50	
Settled settlement amount	4997.50	3800.00	
Totally settled settlement amount	4997.50		
Partially settled settlement amount		3800.00	
Partially cancelled settlement amount		1197.50	
Totally cancelled settlement amount			5000.00
Process information			
Cancellation requested	F	F	
Externally matched	F	F	
CoSD flag			
Partial settlement indicator			
Priority			
Allowed modification flag			
Corporate action event identification			
Opt-out settlement transaction condition indicator			
External CSD flag			
Original/counterpart instruction			
Link instruction counter			
Trade information			
Trade date			
Original ordered amount			
Original ordered currency			
Number of days accrued			
CUM/EX indicator			
Deal price value type			
Deal price yielded			
Deal price value rate			
Deal price value amount			
Deal price value currency			
Foreign exchange unit currency			
Foreign exchange quoted currency			
Foreign exchange exchange rate			
Foreign exchange resulting amount			
Foreign exchange resulting amount currency			
Place of trade MIC identifier			
Place of trade description			
Market type code			
Market type proprietary id			
Market type schema name			
Market type issuer name			
Market client side code			
LCMM information			
LCMM approval status			
LCMM sending party short name	Sending party name	Sending party name	
LCMM instructing party short name	Instructor 1 name	Instructor 2 name	
LCMM execution/final settlement date			
LCMM user login name			
LCMM inbound LCMM message id			
LCMM inbound LCMM message ref			
LCMM validation starting timestamp			
LCMM validation ending timestamp			
LCMM entry business date			
POOL instruction counter			
POOL settlement date			
POOL identification			

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

15INX02 – Multi-criteria search of a set of settlement instructions

15.1 Introduction

This report shows a list of details for selected finalised business settlement instructions (SI), which it performs in two levels. In the first level, the report produces a list of SIs corresponding to user-supplied filter criteria. In the second level, the user may select one SI from the list and the detailed report provides a full list of attributes of the selected SI.

The attributes shown in the detailed report output provide business details related to the selected SI.

The report INX02 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *BSIQ.01*

15.2 Inputs

15.2.1 Search criteria

The following tables describe all criteria which a user can enter in requesting the report INX02.

15.2.1.1 Pre-selection criteria

Due to the large number of possible filter criteria, a pre-selection screen is used to maintain usability.

NUMBER	CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
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Choose data object:

Pre01	Party BIC	Conditional	Provides fields for searching securities party BICs or cash party BICs in the next screen	One of both choices has to be made (mutually exclusive)
Pre02	Account number	Conditional	Provides fields for searching for securities account numbers or cash account numbers in the next screen	One of both choices has to be made (mutually exclusive)

Additional search criteria:

Pre03	Quantity of securities	Optional	Provides fields for searching different quantity ranges in the next screen	
Pre04	Amounts	Optional	Provides fields for searching different amount ranges in the next screen	

15.2.1.2 Main selection criteria

After the pre-selections are made, the user is guided to the main selection criteria screen, which shows different filter criteria depending on the choices made in the pre-selection screen.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities party BIC	Conditional	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.	<p>The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected.</p> <p>If no party is selected, then the output is generated for all parties within the user's data scope.</p> <p>Data scope includes the current CSD itself and all its ECSDs and its CSDPs</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either Securities party BIC or Cash party BIC has to be chosen.</p>
Cash party BIC	Conditional	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.	<p>This list contains all cash party BICs existing in T2S. One or more cash party BICs can be selected. A search functionality will be present.</p> <p>If no cash party BIC is selected, then this filter criteria will not be applied.</p> <p>Remark: When searching for settlement instructions with no cash side (FOP = free of payment) then this field must be left empty.</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either securities party BIC or cash party BIC has to be chosen.</p>
Securities account number	Conditional	Filter to select which securities account number value/s should be included in the output.	<p>This list contains all securities account numbers in the user's data scope.</p> <p>One or more securities account numbers can be selected.</p> <p>If no securities account number is selected, then the report output is created for all securities account numbers in the user's data scope.</p> <p>A search functionality (as with securities party BIC and names) should be available.</p> <p>This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.</p>

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Conditional	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.	Text box prompt with multi-selection. You can enter any string in the text box and select it. This way, one or several strings can be entered. The strings are not checked, whether they represent valid T2S DCA numbers in T2S data. When this field is left empty, this filter criteria will not be applied. Remark: When searching for settlement instructions with no cash side (FOP = free of payment) then this field must be left empty. This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.
ISIN	Optional	Filter to select which ISIN value/s should be included in the output.	This list contains all ISINs, existing in T2S One or more ISINs can be selected. If no ISIN is selected, then this filter criteria will not be applied. A search functionality will be available.
Settlement type	Conditional	Filter to select which settlement type value/s should be included in the output. Possible values: - NOMI - UNIT	If no settlement type is selected, then the report will include all settlement types found. This field is mandatory when Pre03 was chosen, otherwise it is optional.
Settlement currency code	Conditional	The report output contains only settlement instructions with the selected settlement currency codes.	The list contains all currencies in T2S. One or more settlement currency codes can be selected. If no settlement currency code is selected, then this filter criteria will not be applied. This field is mandatory when Pre04 was chosen, otherwise it is optional.
Securities movement type code	Optional	Filter to select which securities movement type code value/s should be included in the output. Possible values: - DELI - RECE	If no securities movement type code is selected, then the report will include all securities movement type code values found.
Transaction type code	Optional	Filter to select which transaction type code value/s should be included in the output. Possible values: - DVP - DWP - FOP - PFOD	No, one or several transaction type codes can be selected. If no transaction type code is selected, then the report will include all transaction type code values found.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Settlement transaction category	Optional	Filter to select which settlement transaction category value/s should be included in the output. Possible values: - COLA - CORE - LQTR - REAL - RSMG - RESU - RCOL - STND - TCAT - COTF	No, one or several categories can be selected. If no settlement transaction category is selected, then this filter criteria will not be applied.
Settlement transaction sub-category	Optional	Filter to select which settlement transaction sub-category value/s should be included in the output. Possible values: - CATR - COBS - PLED - REAL - REPO - STND - SPLE	No, one or several sub-categories can be selected. If no settlement transaction sub-category is selected, then this filter criteria will not be applied.
LCMM approval status	Optional	Filter to select which LCMM approval status value/s should be included in the output. Possible values: - APPR - AWAP - REJT - RVKD	No, one or several LCMM approval status can be selected. If no LCMM approval status is selected, then the report will include all LCMM approval status values found.
Settlement status	Optional	Filter to select which settlement status value/s should be included in the output. Possible values: - USET - PSET - SETT	No, one or several settlement status can be selected. If no settlement status is selected, then the report will include all settlement status values found.
Cancellation status	Optional	Filter to select which cancellation status value/s should be included in the output. Possible values: - NCAN - CANC	No, one or several cancellation status can be selected. If no cancellation status is selected, then the report will include all cancellation status values found.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Entry date from	Conditional	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: - entry date to	If no entry date from is entered, then this filter criteria will not be applied
Entry date to	Conditional	Filter to select the inclusive date up to which entry date value/s should be included in the output. Must be used in conjunction with: - entry date from	If no entry date to is entered, then this filter criteria will not be applied.
Intended settlement date from	Conditional	Filter to select the inclusive date from which intended settlement date value/s should be included in the output. Must be used in conjunction with: - intended settlement date to	If no intended settlement date from is entered, then this filter criteria will not be applied.
Intended settlement date to	Conditional	Filter to select the inclusive date up to which intended settlement date value/s should be included in the output. Must be used in conjunction with: - intended settlement date from	If no intended settlement date to is entered, then this filter criteria will not be applied

The following criteria will only be shown in case Pre03 was selected

Original quantity from	Conditional	Filter to select the inclusive quantity from which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity to	If no original quantity from is entered, then this filter criteria will not be applied.
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CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Original quantity to	Conditional	Filter to select the inclusive quantity up to which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity from	If no original quantity to is entered, then this filter criteria will not be applied
Settled quantity from	Conditional	Filter to select the inclusive quantity from which settled quantity value/s should be included in the output. Must be used in conjunction with: - settled quantity to	If no settled quantity from is entered, then this filter criteria will not be applied.
Settled quantity to	Conditional	Filter to select the inclusive quantity up to which settled quantity value/s should be included in the output. Must be used in conjunction with: - settled quantity from	If no settled quantity to is entered, then this filter criteria will not be applied.
Cancelled quantity from	Conditional	Filter to select the inclusive quantity from which cancelled quantity value/s should be included in the output. Must be used in conjunction with: - cancelled quantity to	If no cancelled quantity from is entered, then this filter criteria will not be applied.
Cancelled quantity to	Conditional	Filter to select the inclusive quantity up to which cancelled quantity value/s should be included in the output. Must be used in conjunction with: - cancelled quantity from	If no cancelled quantity to is entered, then this filter criteria will not be applied.

The following criteria will only be shown in case Pre04 was selected.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Original amount from	Conditional	Filter to select the inclusive amount from which original amount value/s should be included in the output. Must be used in conjunction with: - original amount to	If no original amount from is entered, then this filter criteria will not be applied.
Original amount to	Conditional	Filter to select the inclusive amount up to which original amount value/s should be included in the output. Must be used in conjunction with: - original amount from	If no original amount to is entered, then this filter criteria will not be applied.
Settled amount from	Conditional	Filter to select the inclusive amount from which settled amount value/s should be included in the output. Must be used in conjunction with: - settled amount to	If no settled amount from is entered, then this filter criteria will not be applied.
Settled amount to	Conditional	Filter to select the inclusive amount up to which settled amount value/s should be included in the output. Must be used in conjunction with: - settled amount from	If no settled amount to is entered, then this filter criteria will not be applied.
Cancelled amount from	Conditional	Filter to select the inclusive amount from which cancelled amount value/s should be included in the output. Must be used in conjunction with: - cancelled amount to	If no cancelled amount from is entered, then this filter criteria will not be applied.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Cancelled amount to	Conditional	Filter to select the inclusive amount up to which cancelled amount value/s should be included in the output. Must be used in conjunction with: - cancelled amount from	If no cancelled amount to is entered, then this filter criteria will not be applied.

15.2.2 Layout sample

Pre-selection screen:

INX02 - Pre-selection for multi-criteria search of a set of settlement instructions

Choose data object*:

Party BIC

Account number

Additional filter criteria:

Quantities

Amounts

Selection criteria (complete list is shown here, please observe the restrictions in the table above):

INX02 - Multi-criteria search of a set of settlement instructions			
Securities party BIC	<Securities party BIC> <input type="checkbox"/>	< >	
Cash party BIC	<Cash party BIC> <input type="checkbox"/>	< >	
Securities account number	<Securities party BIC> <input type="checkbox"/>	< >	
T2S DCA number	<T2S DCA number>	< >	
ISIN	<ISIN> <input type="checkbox"/>	< >	
Settlement type	<Settlement type> <input type="checkbox"/>	< >	
Settlement currency code	<Settlement currency code> <input type="checkbox"/>	< >	
Securities movement type code	<Securities movement type code> <input type="checkbox"/>	< >	
Transaction type code	<Transaction type code> <input type="checkbox"/>	< >	
Settlement transaction category	<Settlement transaction category> <input type="checkbox"/>	< >	
Settlement transaction sub-category	<Settlement transaction sub-category> <input type="checkbox"/>	< >	
LCMM approval status	<LCMM approval status> <input type="checkbox"/>	< >	
Settlement status	<Settlement status> <input type="checkbox"/>	< >	
Cancellation status	<Cancellation status> <input type="checkbox"/>	< >	
Range criteria	From	To	
Entry date	<Entry date from>	<Entry date to>	
Intended settlement date	<Intended settlement date from>	<Intended settlement date to>	
Original quantity	<Original quantity from>	<Original quantity to>	
Settled quantity	<Settled quantity from>	<Settled quantity to>	
Cancelled quantity	<Cancelled quantity from>	<Cancelled quantity to>	
Original amount	<Original amount from>	<Original amount to>	
Settled amount	<Settled amount from>	<Settled amount to>	
Cancelled amount	<Cancelled amount from>	<Cancelled amount to>	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

15.3 Outputs

15.3.1 Output list

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of settlement instructions - list"	Header text
2	Header		"Number of settlement instructions"	Fixed text.
3	Header		Number of settlement instructions	Count of the number of settlement instructions resulting from the filter screen.
Repeating row block, one block for each resulting SI				
4	Body		T2S actor instruction reference	Shows the reference provided by the T2S actor The reference is built as a hyperlink which leads to the output details screen when clicked (see next chapter).
5	Body		Securities movement type code	Shows the direction of movement required by the settlement instruction. Possible values: - DELI (deliver) - RECE (receive)
6	Body		Payment type code	Shows if cash settlement is also involved. Possible values: - APMT (against payment) - FREE (free of payment)
7	Body		Intended settlement date	Shows the intended settlement date.
8	Body		Actual settlement date	Shows the actual settlement date.
9	Body		Cancellation date	Shows the date when the settlement instruction was cancelled. Display format is: YYYY-MM-DD
10	Body		Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: - NMAT (unmatched) - MACH (matched)
11	Body		Settlement status	Shows the settlement status Possible values: - USET (unsettled) - PSET (partially settled) - SETT (fully settled)
12	Body		Cancellation status	Shows the cancellation status Possible values: - NCAN (not cancelled) - CANC (cancelled)
13	Body		ISIN code	Shows the ISIN.
14	Body		Settlement type	Shows the settlement type. Possible values: - NOMI (nominal) - UNIT (units)
				

15	Body		Original settlement quantity	Shows the original settlement quantity.
16	Body		Settled settlement quantity	Shows the settled settlement quantity.
17	Body		Currency code	Shows the currency code.
18	Body		Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: - CRDT (credit) - DBIT (debit)
19	Body		Original settlement amount	Shows the original settlement amount.
20	Body		Matched settlement amount	Shows the matched amount as per the matching process..
21	Body		Settled settlement amount	Shows the settled settlement amount.
22	Body		Transaction type code	Shows the transaction type code. Possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment freed of delivery)
23	Body		Settlement transaction category	Shows the transaction category. Possible values: - COLA (collateral) - CORE (collateral relocation) - LQTR (liquidity transfer) - REAL (realignment) - RSMG (restriction management) - RESU (restriction use) - RCOL (reverse collateral) - STND (standard) - TCAT (technical cash transfer) - COTF (conditional technical FOP)
24	Body		Settlement transaction sub-category	Shows the transaction sub-category. Possible values: - CATR (cash transfer) - COBS (CoSD blocking position – setup) - PLED (pledge) - REAL (realignment) - REPO (repo) - STND (standard) - SPLE (sub-pledge)
25	Body		ISO transaction code	Shows the ISO transaction code. Possible values: - AUTO (auto-collateralisation) - BSBK (buy sell back) - CLAI (market claim) - CNCB (cenrl bank collateral operation) - COLI (collateral in) - COLO (collateral out) - CONV (depository receipt conversion) - CORP (corporate action) - FCTA (factor update) - INSP (movement of stock) - ISSU (depository receipt issue)

				<ul style="list-style-type: none"> - MKDW (markdown) - MKUP (markup) - NETT (netting) - NSYN (non-syndicated) - OWNE (external account transfer) - OWNI (internal account transfer) - PAIR (pair-off) - PLAC (placement) - PORT (portfolio move) - REAL (realignment) - REDI (withdrawal) - REDM (redemption) - RELE (depository receipt release cancellation) - REPU (repo) - RODE (return delivery without matching) - RPTO (reporting) - RVPO (reverse repo) - SBBK (sell buyback) - SBRE (borrowing reallocation) - SECB (securities borrowing) - SECL (securities lending) - SLRE (lending reallocation) - SUBS (subscription) - SYND (syndicate underwriters) - TBAC (TBA closing) - TRAD (trade) - TRPO (tri-party repo) - TRVO (tri-party reverse repo) - TURN (turnaround)
26	Body		CSD BIC	Shows the BIC of the related CSD
27	Body		CSD participant BIC	Shows the BIC of the T2S participant.
28	Body		Securities account number	Shows the impacted securities account number as per the SI,
29	Body		NCB BIC	Shows the parent party BIC of the payment bank (if applicable)
30	Body		Payment bank BIC	Shows the BIC of the cash account owner (if applicable)
31	Body		T2S DCA number	Shows the T2S cash account used for settlement (if applicable)

End of repeating columnar block

15.3.2 Output details

This screen will be shown when the hyperlink of a SI is clicked in the list screen (see previous chapter)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of settlement instructions - details"	Header text
Repeating row block, one block for each resulting SI				
2	Body		"Reference information"	Fixed text.
3	Body		T2S actor instruction reference	Shows the reference provided by the T2S actor
4	Body		"Status information"	Fixed text.
5	Body		Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: MACH (matched)
6	Body		Settlement status	Shows the settlement status Possible values: - USET (unsettled) - PSET (partially settled) - SETT (fully settled)
7	Body		Cancellation status	Shows the cancellation status Possible values: - NCAN (not cancelled) - CANC (cancelled)
8	Body		CoSD hold status	Shows the CoSD hold status if the settlement instruction fulfils at least one CoSD rule. Possible values: - Released - On hold
9	Body		CSD hold status	Shows the CSD hold status Possible values: - Released - On hold
10	Body		CSD validation hold status	Shows the CSD validation hold status Possible values: - Released - On hold
11	Body		Party hold status	Shows the party hold status Possible values: - Released - On hold
12	Body		"Timeline information"	Fixed text.
13	Body		Entry date time	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,SSSS

14	Body		Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
15	Body		Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD
16	Body		Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
17	Body		"Categorisation information"	Fixed text.
18	Body		Securities movement type code	Shows the direction of movement required by the settlement instruction. Possible values: - DELI (deliver) - RECE (receive)
19	Body		Payment type code	Shows if cash settlement is also involved. Possible values: - APMT (against payment) - FREE (free of payment)
20	Body		Transaction type code	Shows the transaction type code. Possible values: - DVP (delivery versus payment) - DWP (delivery with payment) - FOP (free of payment) - PFOD (payment freed of delivery)
21	Body		Settlement transaction category	Shows the transaction category. Possible values: - COLA (collateral) - CORE (collateral relocation) - LQTR (liquidity transfer) - REAL (realignment) - RSMG (restriction management) - RESU (restriction use) - RCOL (reverse collateral) - STND (standard) - TCAT (technical cash transfer) - COTF (conditional technical FOP)
22	Body		Settlement transaction sub-category	Shows the transaction sub-category. Possible values: - CATR (cash transfer) - COBS (CoSD blocking position – setup) - PLED (pledge) - REAL (realignment) - REPO (repo) - STND (standard) - SPLE (sub-pledge)
23	Body		ISO transaction code	Shows the ISO transaction code. Possible values: - AUTO (auto-collateralisation) - BSBK (buy sell back) - CLAI (market claim) - CNCB (cenrl bank collateral operation) - COLI (collateral in) - COLO (collateral out) - CONV (depository receipt conversion) - CORP (corporate action) - FCTA (factor update)

				<ul style="list-style-type: none"> - INSP (movement of stock) - ISSU (depository receipt issue) - MKDW (markdown) - MKUP (markup) - NETT (netting) - NSYN (non-syndicated) - OWNE (external account transfer) - OWNI (internal account transfer) - PAIR (pair-off) - PLAC (placement) - PORT (portfolio move) - REAL (realignment) - REDI (withdrawal) - REDM (redemption) - RELE (depository receipt release cancellation) - REPU (repo) - RODE (return delivery without matching) - RPTO (reporting) - RVPO (reverse repo) - SBBK (sell buyback) - SBRE (borrowing reallocation) - SECB (securities borrowing) - SECL (securities lending) - SLRE (lending reallocation) - SUBS (subscription) - SYND (syndicate underwriters) - TBAC (TBA closing) - TRAD (trade) - TRPO (tri-party repo) - TRVO (tri-party reverse repo) - TURN (turnaround)
--	--	--	--	---

24	Body		"Securities information"	Fixed text.
25	Body		ISIN code	Shows the ISIN.
26	Body		Securities account number	Shows the impacted securities account number as per the SI,
27	Body		Settlement type	Shows the settlement type. Possible values: - NOMI (nominal) - UNIT (units)
28	Body		Original settlement quantity	Shows the original settlement quantity.
29	Body		Settled settlement quantity	Shows the settled settlement quantity.
30	Body		Cancelled settlement quantity	Shows the unsettled quantity if the SI is not completely settled.

31	Body		"Securities party information"	Fixed text.
32	Body		CSD BIC	Shows the BIC of the related CSD
33	Body		CSD participant BIC	Shows the BIC of the T2S participant.
34	Body		External CSD BIC	Shows the BIC of the external CSD (ECSD)

35	Body	"Cash information"	Fixed text. Please note, that this part will be empty for Settlement Instructions with transaction code = FOP.
36	Body	Currency code	Shows the currency code.
37	Body	Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: - CRDT (credit) - DBIT (debit)
38	Body	T2S DCA number	Shows the T2S cash account used for settlement
39	Body	Original settlement amount	Shows the original settlement amount.
40	Body	Transaction original amount	Shows the original amount as per the transaction.
41	Body	Matched settlement amount	Shows the matched amount as per the matching process..
42	Body	Settled settlement amount	Shows the settled settlement amount.
43	Body	Cancelled settlement amount	Shows the unsettled amount if the SI is not completely settled.
44	Body	"Cash party information"	Fixed text. In case of a FOP-instruction, this block is left empty. Please see style document.
45	Body	NCB BIC	Shows the parent party BIC of the payment bank (Cash account owner).
46	Body	Payment bank BIC	Shows the BIC of the cash account owner
47	Body	"Process information"	Fixed text.
48	Body	Externally matched	Shows if the settlement instruction was matched outside T2S. Possible values: - False - True
49	Body	Priority	Shows the priority. Possible values: - 0001 (reserved) - 0002 (top) - 0003 (high) - 0004 (normal)
50	Body	"Trade information"	Fixed text.
51	Body	Trade date	Shows the trade date of the settlement instruction. Display format is: YYYY-MM-DD
52	Body	"LCMM information"	Fixed text.
53	Body	LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)

End of repeating columnar block

15.3.3 Layout sample

Output list:

INX02 - Multi-criteria search of a set of settlement instructions

Multi-criteria search of a set of settlement instructions - list

Number of settlement instructions

TZS actor instruction reference	Securities movement type code	Payment type code	Intended settlement date	Actual settlement date	Cancellation date	Match status	Settlement status	Cancellation status	ISIN	Settlement type	Original settlement quantity	Settled settlement quantity	Currency code	Credit/debit code	Original settlement amount	Matched settlement amount	Settled settlement amount	Transaction type code	Settlement transaction category	Settlement transaction subcategory	ISO transaction code	CSD BIC	CSD participant BIC	Securities account number	NCB BIC	Payment bank BIC	TZS DCA number	
ANO_0207_216	RECE	APMT	2021-07-02	2021-07-02	2021-07-02	MACH	SETT	NCAN	FR0000100001	UNIT	1	1	EUR	CRDT	0.1	0.1	0.1				CISO	CSDADEFBIC		SAC001	NCBKDEFFXXX	PMBKDEFFXXX	DCA001	
ANO_0207_218	RECE	APMT	2021-07-02	2021-07-02	2021-07-02	MACH	SETT	NCAN	FR0000100001	UNIT	1	1	EUR	CRDT	0.1	0.1	0.1				CISO	CSDADEFBIC		SAC001	NCBKDEFFXXX	PMBKDEFFXXX	DCA001	
ANQ0407049	RECE	APMT	2021-07-03	2021-07-03	2021-07-03	MACH	PSET	CANC	US0000200002	UNIT	2	1	USD	CRDT	1	1	1	PFOO	STND	STND	CISO	CSDADEFBIC	CSDPDEFFXXX	SAC002	NCBKDEFFXXX	PMBKDEFFXXX	DCA002	
...

Output details:

INX02 - Multi-criteria search of a set of settlement instructions	
Multi-criteria search of a set of settlement instructions - details	
Reference information	
T2S actor instruction reference	ANO_0207_216
Status information	
Match status	MACH
Settlement status	SETT
Cancellation status	NCAN
CoSD hold status	N
CSD hold status	F
CSD validation hold status	F
Party hold status	F
Timeline information	
Entry date	2021-07-02
Intended settlement date	2021-07-02
Actual settlement date	2021-07-02
Cancellation date	2021-07-02
Categorisation information	
Securities movement type code	RECE
Payment type code	APMT
Transaction type code	
Settlement transaction category	
Settlement transaction sub-category	
ISO transaction code	CISO
Securities information	
ISIN code	FR0000100001
Securities account number	SAC001
Settlement type	UNIT
Original settlement quantity	0
Settled settlement quantity	0.1
Cancelled settlement quantity	
Securities party information	
CSD BIC	CSDADEFBIC
CSD participant BIC	
External CSD BIC	ECSDGB2LBIC
Cash information	
Currency code	EUR
Credit/debit code	CRDT
T2S DCA number	DCA001
Original settlement amount	0.1
Matched settlement amount	0.1
Settled settlement amount	0.1
Cancelled settlement amount	
Cash party information	
NCB BIC	NCBKDEFFXXX
Payment bank BIC	PMBKDEFFXXX
Process information	
Priority	0001
Externally matched	T
Trade information	
Trade date	2021-07-02
LCMM information	
LCMM approval status	APPR

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

16INX03 – Individual restrictions detailed report

16.1 Introduction

This report shows all finalised business settlement restrictions (SR) corresponding to the selected T2S references.

The attributes shown in the output provide business details related to each of the selected settlement restrictions are displayed in a manner which allows easy comparison between these instructions.

The report INX03 is available for the following party types:

- CSD
- NCB

This report is adapting the following LTSI report: *BSIQ.02*

16.2 Inputs

16.2.1 Search criteria

This table describes all criteria which a user can enter in requesting the report INX03.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S actor restriction reference (max. 3 references)	Mandatory	Unique reference of a SR in T2S.	SR picker, from a list of valid settlement restrictions created dynamically from within the user's data scope, but based upon what characters are in the search value as the user enters them. One or several references can be chosen but a maximum of 3 may not be exceeded. Otherwise, a respective error screen will be shown.

16.2.2 Layout sample

INX03 - Individual restriction detailed report

T2S actor restriction reference *
(max. 3 references)

<T2S actor restriction reference> V

< >

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

16.3 Outputs

16.3.1 Output

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Individual restrictions detailed report"	Header text
Repeating columnar block, one block for each SR selected				
2	Body		"Reference information"	Fixed text.
3	Body		T2S actor restriction reference	Shows the restriction identifier provided by the T2S actor
4	Body		Account servicer reference	Shows the reference provided by the T2S actor when the restriction is sent by an account servicer.
5	Body		Account owner reference	Shows the reference provided by the T2S actor when the restriction is sent by an account owner.
6	Body		Third party reference	Shows the reference provided by the T2S actor when the restriction is sent by a third party.
7	Body		"Status information"	Fixed text.
8	Body		Restriction overall final status	Shows the final status. Possible values: - "Totally settled" - "Partially settled" - "Totally cancelled"
9	Body		Settlement status	Shows the settlement status Possible values: - USET (unsettled) - PSET (partially settled) - SETT (fully settled)
10	Body		Cancellation status	Shows the cancellation status Possible values: - NCAN (not cancelled) - CANC (cancelled)
11	Body		"Timeline information"	Fixed text.
12			Creation date	Shows the date when the settlement restriction was created. Display format is: YYYY-MM-DD hh:mm:ss:µsµsµsµsµs
13	Body		Entry date time	Shows the date when the settlement restriction entered T2S. Display format is: YYYY-MM-DD hh:mm:ss,sssss
14	Body		Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
15	Body		Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD

16	Body		Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
17	Body		"Categorisation information"	Fixed text.
18	Body		Movement type code	Shows the direction of movement required by the settlement instruction. Possible values: - CASH (restriction of cash) - SCTY (restriction of securities)
19	Body		Collateral instruction type	Shows the collateral instruction type. Possible values: - CRDT (credit instruction) - RMBT (reimbursement collateral instruction)
20	Body		Balance from	Shows the balance type from which securities or cash are moved
21	Body		Balance to	Shows the balance type to which securities or cash are moved
22	Body		Restriction processing type from	Shows the restriction processing type from which the cash/securities are debited/delivered. Possible values: - Rejection - CSD Validation Hold - Reservation - Blocking - Balance Type/Earmarking - Earmarking for Auto-collateralisation - Deliverable - Collateralised - CoSD Blocking
23	Body		Restriction processing type to	Shows the restriction processing type to which the cash/securities are credited/received. Possible values: - Rejection - CSD Validation Hold - Reservation - Blocking - Balance Type/Earmarking - Earmarking for Auto-collateralisation - Deliverable - Collateralised - CoSD blocking
24	Body		"Securities information"	Fixed text. Only filled in case of restrictions on securities.
25	Body		ISIN code	Shows the ISIN.
26	Body		Account owner BIC	Shows the BIC of the securities account owner as per the SR.
27	Body		Securities account number	Shows the impacted securities account number as per the SR.
28	Body		Settlement type	Shows the settlement type. Possible values: - NOMI (nominal) - UNIT (units)
29	Body		Settlement quantity	Shows the entered settlement quantity.

30	Body		Settled settlement quantity	Shows the settled settlement quantity.
31	Body		Totally settled settlement quantity	Shows the settled quantity if the SR is fully settled.
32	Body		Partially settled settlement quantity	Shows the settled quantity if the SR is only partially settled.
33	Body		Partially cancelled settlement quantity	Shows the remaining unsettled quantity if the SR is only partially settled
34	Body		Totally cancelled settlement quantity	Shows the unsettled quantity if the SR is completely cancelled.

35	Body		"Cash information"	Fixed text. Only filled in case of restrictions on cash.
36	Body		Currency code	Shows the currency code.
37	Body		T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
38	Body		Settlement amount	Shows the settlement amount.
39	Body		Settled settlement amount	Shows the settled settlement amount.
40	Body		Totally settled settlement amount	Shows the settled amount if the SR is fully settled.
41	Body		Partially settled settlement amount	Shows the settled amount if the SR is only partially settled.
42	Body		Partially cancelled settlement amount	Shows the remaining unsettled amount if the SR is only partially settled
43	Body		Totally cancelled settlement amount	Shows the unsettled amount if the SR is completely cancelled.

44	Body		"Process information"	Fixed text.
45	Body		CoSD blocking	Shows whether the restriction relates to a CoSD blocking. Possible values: - False - True
46	Body		Priority	Shows the priority. Possible values: - 0001 (reserved) - 0002 (top) - 0003 (high) - 0004 (normal)
47	Body		Corporate action event identification	Shows the corporate action event identification if the SR relates to a corporate action.
48	Body		Collateral flag	Shows whether the restriction relates to collateral. Possible values: - False - True
49	Body		End of day restriction release	Shows whether the restriction relates to an end of day restriction release. Possible values: - False - True

50	Body		Linked instructions counter	Shows the number of instructions linked to this settlement restriction.
51	Body		"LCMM information"	Fixed text.
52	Body		LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)
53	Body		LCMM sending party short name	Shows the sending party short name
54	Body		LCMM instructing party short name	Shows the instructing party short name
55	Body		LCMM execution/final settlement date	Shows the business date when the SR is totally settled. Displayed format is : YYYY-MM-DD.
56	Body		LCMM user login name	Shows the login name of the LCMM user.
57	Body		LCMM inbound LCMM message Id	Shows the foreign key of the LCMM inbound message id.
58	Body		LCMM inbound LCMM message ref	Shows the reference of the LCMM inbound message.
59	Body		LCMM validation starting timestamp	Shows the LCMM validation starting timestamp. Display format is: YYYY-MM-DD hh:mm:ss,sssss
60	Body		LCMM validation ending timestamp	Shows the LCMM validation ending timestamp. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
61	Body		LCMM entry business date	Shows the LCMM entry business date. Displayed format is: YYYY-MM-DD
62	Body		POOL party short name	
63	Body		POOL instruction counter	Shows the number of instructions that make up a pool as identified on the settlement restriction.
64	Body		POOL settlement date	Shows the pool settlement date. Displayed format is: YYYY-MM-DD
65	Body		POOL identification	Shows the reference identifying a pool as found on the settlement instruction.

End of repeating columnar block

16.3.2 Layout sample

INX03 - Individual restriction detailed report			
Individual restriction detailed report			
Reference information			
T2S actor instruction reference	ANO2792283	ANO2792229	...
Account servicer reference	...	...	...
Account owner reference	...	...	...
Third party reference	...	...	...
Status information			
Restriction overall final status	Partially settled	Totally settled	...
Settlement status	PSET	SETT	...
Cancellation status	CANC	NCAN	...
Timeline information			
Creation date	2013-06-30	2013-07-01	...
Entry date time	2013-06-30	2013-07-01	...
Intended settlement date	2013-06-30	2013-07-01	...
Actual settlement date	2013-06-30	2013-07-01	...
Cancellation date	...	...	...
Categorisation information			
Movement type	CASH	SCTY	...
Collateral instruction type	...	...	...
Balance from	RSV1	AWAS	...
Balance to	DLVR	EEUR	...
Restriction processing type from			...
Restriction processing type to			...
Securities information			
ISIN code		DE1234567890	...
Account owner BIC		COBADEFFXX	...
Securities account number		SEC-ACCT1	...
Settlement type		UNIT	...
Settlement quantity		3500.00	...
Settled settlement quantity		3500.00	...
Totally settled settlement quantity		3500.00	...
Partially settled settlement quantity			...
Partially cancelled settlement quantity			...
Totally cancelled settlement quantity			...
Cash information			
Currency code	EUR		...
T2S dedicated cash account number	T2SDCA001		...
Settlement amount	6000.00		...
Settled settlement amount	5890.00		...
Totally settled settlement amount			...
Partially settled settlement amount	5890.00		...
Partially cancelled settlement amount	110.00		...
Totally cancelled settlement amount	...		...
Process information			
CoSD blocking	F	F	...
Priority	0004	0004	...
Corporate action event identification			...
Collateral flag			...
End of day restriction release	T	T	...
Linked instructions counter			...
Restriction reference classification			...
LCMM information			
LCMM approval status	APPR	APPR	...
LCMM sending party short name	Sending party name	Sending party name	...
LCMM instructing party short name	Instructor 1 name	Instructor 2 name	...
LCMM execution/final settlement date	...	...	...
LCMM user login name	...	...	...
LCMM inbound LCMM message Id	...	...	...
LCMM inbound LCMM message ref	...	...	...
LCMM validation starting timestamp	...	...	...
LCMM validation ending timestamp	...	...	...
LCMM entry business date	...	...	...
POOL party short name	...	...	...
POOL instruction counter	...	...	...
POOL settlement date	...	...	...
POOL identification	...	...	...

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

17INX04 – Multi-criteria search of a set of settlement restrictions

17.1 Introduction

This report shows a list of details for selected finalised business settlement restrictions (SR), which it performs in two levels. In the first level, the report produces a list of SRs corresponding to user-supplied filter criteria. In the second level, the user may select one SR from the list and the detailed report provides a full list of attributes of the selected SR.

The attributes shown in the detailed report output provide business details related to the selected SR.

The report INX04 is available for the following party types:

- CSD
- NCB

This report is adapting the following LTSI report: *BSIQ.03*

17.2 Inputs

17.2.1 Search criteria

The following tables describe all criteria which a user can enter in requesting the report INX04.

17.2.1.1 Pre-selection criteria

Due to the large number of possible filter criteria, a pre-selection screen is used to maintain usability.

NUMBER	CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Choose data object:				
Pre01	Party BIC	Conditional	Provides fields for searching securities party BICs or cash party BICs in the next screen	One of both choices has to be made (mutually exclusive)
Pre02	Account number	Conditional	Provides fields for searching for securities account numbers or cash account numbers in the next screen	One of both choices has to be made (mutually exclusive)
Additional search criteria:				
Pre03	Quantity of securities	Optional	Provides fields for searching different quantity ranges in the next screen	

Pre04	Amounts	Optional	Provides fields for searching different amount ranges in the next screen
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17.2.1.2 Main selection criteria

After the pre-selections are made, the user is guided to the main selection criteria screen, which shows different filter criteria depending on the choices made in the pre-selection screen.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities party BIC	Conditional	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.	<p>The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected.</p> <p>If no party is selected, then the output is generated for all parties within the user's data scope.</p> <p>Data scope includes the current CSD itself and all its ECSDs and its CSDPs</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either Securities party BIC or Cash party BIC has to be chosen.</p>
Cash party BIC	Conditional	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.	<p>This list contains all cash party BICs existing in T2S. One or more cash party BICs can be selected. A search functionality will be present.</p> <p>If no cash party BIC is selected, then this filter criteria will not be applied.</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either securities party BIC or cash party BIC has to be chosen.</p>
Securities account number	Conditional	Filter to select which securities account number value/s should be included in the output.	<p>This list contains all securities account numbers in the user's data scope.</p> <p>One or more securities account numbers can be selected.</p> <p>If no securities account number is selected, then the report output is created for all securities account numbers in the user's data scope.</p> <p>A search functionality (as with securities party BIC and names) should be available.</p> <p>This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.</p>

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Conditional	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.	<p>This list contains all T2S DCA numbers in the user's data scope.</p> <p>One or more T2S DCA numbers can be selected. If no T2S DCA number is selected, then the report output is created for all T2S DCA numbers in the user's data scope.</p> <p>A search functionality (as with securities party BIC and names) will be available.</p> <p>This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.</p>
Settlement status	Optional	<p>Filter to select which settlement status value/s should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - USET - PSET - SETT 	<p>No, one or several settlement status can be selected. If no settlement status is selected, then the report will include all settlement status values found.</p>
Cancellation status	Optional	<p>Filter to select which cancellation status value/s should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - NCAN - CANC 	<p>No, one or several cancellation status can be selected. If no cancellation status is selected, then the report will include all cancellation status values found.</p>
Entry date from	Conditional	<p>Filter to select the inclusive date from which entry date value/s should be included in the output.</p> <p>Must be used in conjunction with:</p> <ul style="list-style-type: none"> - entry date to 	<p>If no entry date from is entered, then this filter criteria will not be applied</p>
Entry date to	Conditional	<p>Filter to select the inclusive date up to which entry date value/s should be included in the output.</p> <p>Must be used in conjunction with:</p> <ul style="list-style-type: none"> - entry date from 	<p>If no entry date to is entered, then this filter criteria will not be applied.</p>

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Intended settlement date from	Conditional	Filter to select the inclusive date from which intended settlement date value/s should be included in the output. Must be used in conjunction with: - intended settlement date to	If no intended settlement date from is entered, then this filter criteria will not be applied.
Intended settlement date to	Conditional	Filter to select the inclusive date up to which intended settlement date value/s should be included in the output. Must be used in conjunction with: - intended settlement date from	If no intended settlement date to is entered, then this filter criteria will not be applied

The following criteria will only be shown in case Pre03 was selected

Original quantity from	Conditional	Filter to select the inclusive quantity from which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity to	If no original quantity from is entered, then this filter criteria will not be applied.
Original quantity to	Conditional	Filter to select the inclusive quantity up to which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity from	If no original quantity to is entered, then this filter criteria will not be applied
Settled quantity from	Conditional	Filter to select the inclusive quantity from which settled quantity value/s should be included in the output. Must be used in conjunction with: - settled quantity to	If no settled quantity from is entered, then this filter criteria will not be applied.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Settled quantity to	Conditional	Filter to select the inclusive quantity up to which settled quantity value/s should be included in the output. Must be used in conjunction with: - settled quantity from	If no settled quantity to is entered, then this filter criteria will not be applied.
Cancelled quantity from	Conditional	Filter to select the inclusive quantity from which cancelled quantity value/s should be included in the output. Must be used in conjunction with: - cancelled quantity to	If no cancelled quantity from is entered, then this filter criteria will not be applied.
Cancelled quantity to	Conditional	Filter to select the inclusive quantity up to which cancelled quantity value/s should be included in the output. Must be used in conjunction with: - cancelled quantity from	If no cancelled quantity to is entered, then this filter criteria will not be applied.

The following criteria will only be shown in case Pre04 was selected.

Original amount from	Conditional	Filter to select the inclusive amount from which original amount value/s should be included in the output. Must be used in conjunction with: - original amount to	If no original amount from is entered, then this filter criteria will not be applied.
Original amount to	Conditional	Filter to select the inclusive amount up to which original amount value/s should be included in the output. Must be used in conjunction with: - original amount from	If no original amount to is entered, then this filter criteria will not be applied.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Settled amount from	Conditional	Filter to select the inclusive amount from which settled amount value/s should be included in the output. Must be used in conjunction with: - settled amount to	If no settled amount from is entered, then this filter criteria will not be applied.
Settled amount to	Conditional	Filter to select the inclusive amount up to which settled amount value/s should be included in the output. Must be used in conjunction with: - settled amount from	If no settled amount to is entered, then this filter criteria will not be applied.
Cancelled amount from	Conditional	Filter to select the inclusive amount from which cancelled amount value/s should be included in the output. Must be used in conjunction with: - cancelled amount to	If no cancelled amount from is entered, then this filter criteria will not be applied.
Cancelled amount to	Conditional	Filter to select the inclusive amount up to which cancelled amount value/s should be included in the output. Must be used in conjunction with: - cancelled amount from	If no cancelled amount to is entered, then this filter criteria will not be applied.

17.2.2 Layout sample

Pre-selection screen:

INX04 - Preselection of multi-criteria search of a set of settlement restrictions

Choose data object*:

<input checked="" type="checkbox"/>	Party BIC
<input type="checkbox"/>	Account number

Additional filter criteria:

<input type="checkbox"/>	Quantities
<input checked="" type="checkbox"/>	Amounts

Selection criteria (complete list is shown here, please observe the restrictions in the table above):

INX04 - Multi-criteria search of a set of settlement restrictions			
Securities party BIC	<Securities party BIC> <input type="checkbox"/>	< >	<input type="text"/>
Cash party BIC	<Cash party BIC> <input type="checkbox"/>	< >	<input type="text"/>
Securities account number	<Securities account number> <input type="checkbox"/>	< >	<input type="text"/>
T2S DCA number	<T2S DCA number> <input type="checkbox"/>	< >	<input type="text"/>
Settlement status	<Settlement status> <input type="checkbox"/>	< >	<input type="text"/>
Cancellation status	<Cancellation status> <input type="checkbox"/>	< >	<input type="text"/>
Range criteria	From	To	
Entry date	<Entry date from>	<Entry date to>	
Intended settlement date	<Intended settlement date from>	<Intended settlement date to>	
Original quantity	<Original quantity from>	<Original quantity to>	
Settled quantity	<Settled quantity from>	<Settled quantity to>	
Cancelled quantity	<Cancelled quantity from>	<Cancelled quantity to>	
Original amount	<Original amount from>	<Original amount to>	
Settled amount	<Settled amount from>	<Settled amount to>	
Cancelled amount	<Cancelled amount from>	<Cancelled amount to>	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

17.3 Outputs

17.3.1 Output list

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of settlement restrictions - list"	Header text
2	Header		"Number of settlement restrictions"	Fixed text.
3	Header		Number of settlement restrictions	Count of the number of settlement restrictions resulting from the filter screen.
Repeating row block, one block for each resulting SR				
4	Body		T2S actor restriction reference	Shows the reference provided by the T2S actor The reference is built as a hyperlink which leads to the output details screen when clicked (see next chapter).
5	Body		Intended settlement date	Shows the intended settlement date.
6	Body		Actual settlement date	Shows the actual settlement date.
7	Body		Settlement status	Shows the settlement status Possible values: - USET (unsettled) - PSET (partially settled) - SETT (fully settled)
8	Body		Cancellation status	Shows the cancellation status Possible values: - NCAN (not cancelled) - CANC (cancelled)
9	Body		ISIN code	Shows the ISIN. (only filled for SR on securities)
10	Body		Original quantity	Shows the original settlement quantity (only filled for SR on securities).
11	Body		Settled quantity	Shows the settled settlement quantity (only filled for SR on securities).
12	Body		Currency code	Shows the currency code (only filled for SR on cash).
13	Body		Original amount	Shows the original settlement amount (only filled for SR on cash).
14	Body		Settled amount	Shows the settled settlement amount (only filled for SR on cash).
15	Body		Transaction type code	Shows the transaction type code. Possible values: - SRCA (settlement restriction on cash) - SRSE (settlement restriction on securities)
16	Body		CSD BIC	Shows the BIC of the related CSD (only filled for SR on securities).
17	Body		CSD participant BIC	Shows the BIC of the T2S participant (only filled for SR on securities).
18	Body		Securities account number	Shows the impacted securities account number as per the SR (only filled for SR on securities)

19	Body		NCB BIC	Shows the parent party BIC of the payment bank (only filled for SR on cash)
20	Body		Payment bank BIC	Shows the BIC of the cash account owner (only filled for SR on cash)
21	Body		T2S DCA number	Shows the T2S cash account used for settlement (only filled for SR on cash)

End of repeating columnar block

17.3.2 Output details

This screen will be shown when the hyperlink of a SR is clicked in the list screen (see previous chapter)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of settlement restrictions - details"	Header text
2	Body		"Reference information"	Fixed text.
3	Body		T2S actor restriction reference	Shows the reference provided by the T2S actor
4	Body		"Status information"	Fixed text.
5	Body		Settlement status	Shows the settlement status Possible values: - USET (unsettled) - PSET (partially settled) - SETT (fully settled)
6	Body		Cancellation status	Shows the cancellation status Possible values: - NCAN (not cancelled) - CANC (cancelled)
7	Body		"Timeline information"	Fixed text.
8	Body		Entry date time	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
9	Body		Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
10	Body		Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD
11	Body		Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
12	Body		"Categorisation information"	Fixed text.
13	Body		Movement type	Shows the movement type of the settlement restriction. Possible values: - CASH (restriction on cash) - SCTY (restriction on securities)
14	Body		Restriction processing type from	Shows the restriction processing type from which the cash/securities are debited/delivered. Possible values: - Rejection - CSD Validation Hold - Reservation

				<ul style="list-style-type: none"> - Blocking - Balance Type/Earmarking - Earmarking for Auto-collateralisation - Deliverable - Collateralised - CoSD Blocking
15	Body		Restriction processing type to	<p>Shows the restriction processing type to which the cash/securities are credited/received.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - Rejection - CSD Validation Hold - Reservation - Blocking - Balance Type/Earmarking - Earmarking for Auto-collateralisation - Deliverable - Collateralised - CoSD blocking
16	Body		Transaction type code	<p>Shows the transaction type of the settlement restriction.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - SRCA (settlement restriction on cash) - SRSE (settlement restriction on securities)

17	Body		"Securities information"	Fixed text. Only filled in case of restrictions on securities.
18	Body		ISIN code	Shows the ISIN.
19	Body		Securities account number	Shows the impacted securities account number as per the SI,
20	Body		Settlement type	<p>Shows the settlement type.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - NOMI (nominal) - UNIT (units)
21	Body		Original quantity	Shows the original quantity.
22	Body		Settled quantity	Shows the settled quantity.
23	Body		Cancelled quantity	Shows the unsettled quantity if the SR is not completely settled.
24	Body		CSD BIC	Shows the BIC of the related CSD
25	Body		CSD participant BIC	Shows the BIC of the T2S participant.
26	Body		External CSD BIC	Shows the BIC of the external CSD (ECSD)

27	Body		"Cash information"	Fixed text. (Only filled in case of restrictions on cash)
28	Body		Currency code	Shows the currency code.
29	Body		T2S DCA number	Shows the T2S cash account used for settlement
30	Body		Original amount	Shows the original settlement amount.
31	Body		Settled amount	Shows the settled settlement amount.
32	Body		Cancelled amount	Shows the unsettled amount if the SR is not completely settled.
33	Body		NCB BIC	Shows the parent party BIC of the payment bank owning the cash account
34	Body		Payment bank BIC	Shows the BIC of the cash account owner

35	Body		"Process information"	Fixed text.
36	Body		CoSD blocking	Shows whether the restriction relates to a CoSD blocking. Possible values: - False - True
37	Body		Priority	Shows the priority. Possible values: - 0001 (reserved) - 0002 (top) - 0003 (high) - 0004 (normal)
38	Body		End of day restriction release	Shows whether the restriction relates to an end of day restriction release. Possible values: - False - True
39	Body		"LCMM information"	Fixed text.
40	Body		LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)

17.3.3 Layout sample

Output list:

INX04 - Multi-criteria search of a set of settlement restrictions

Multi-criteria search of a set of settlement restrictions - list

Number of settlement restrictions

T2S actor restriction reference	Intended settlement date	Actual settlement date	Settlement status	Cancellation status	ISIN code	Original quantity	Settled quantity	Currency	Original amount	Settled amount	CSD BIC	CSD participant BIC	Securities account number	NCB BIC	Payment bank BIC	T2S DCA number
ANO 0207 216	2021-07-02	2021-07-02	SETT	NCAN	DE098647581	1	1				CSDADEFBIC		SAC001			
ANO 0207 218	2021-07-02	2021-07-02	SETT	NCAN				EUR	0.1	0.1				NCBKDEFFXX	PMBKDEFFXX	DCA001
ANO 0407 049	2021-07-03	2021-07-03	PSET	CANC	US132576890	2	1				CSDADEFBIC	CSDPDEFFXX	SAC002			
...
...

Output details:

INX04 - Multi-criteria search of a set of settlement restrictions	
Multi-criteria search of a set of settlement restrictions - details	
Reference information	
T2S actor restriction reference	ANO2792283
Status information	
Settlement status	PSET
Cancellation status	CANC
Timeline information	
Entry date time	2013-06-30 10:23:25,87452
Intended settlement date	2013-06-30
Actual settlement date	2013-06-30
Cancellation date	---
Categorisation information	
Movement type	CASH
Restriction processing type from	Deliverable
Restriction processing type to	Blocking
Transaction type code	SRCA
Securities information	
ISIN code	
Securities account number	
Settlement type	
Original quantity	
Settled quantity	
Cancelled quantity	
CSD BIC	
CSD participant BIC	
External CSD BIC	
Cash information	
Currency code	EUR
T2S dedicated cash account number	T2SDCA001
Original amount	6000.00
Settled amount	5890.00
Cancelled amount	
NCB BIC	MARKDEFFXX
Payment bank BIC	PMBKDEFFXX
Process information	
CoSD blocking	False
Priority	0004
End of day restriction release	False
LCMM information	
LCMM approval status	APPR

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

18 INX05 – Liquidity Transfers

18.1 Introduction

This report shows the cash activity for all finalised liquidity transfers (LT) at CB, PB or T2S dedicated cash account level, during a selected period of time. The volume of finalised liquidity transfers per transaction category / transaction sub-category / underlying transfer type, together with the aggregated instructed and actual settled values, are shown.

The report INX05 is available for the following party types:

- Central Bank

This report is adapting the following LTSI report: *LIQU.00*

18.2 Inputs

18.2.1 Search Criteria

This table describes all criteria which a user can enter in requesting the report INX05.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Date from	Mandatory	Inclusive date, from which the liquidity transfers should be shown	Date picker
Date to	Mandatory	Inclusive date to which the liquidity transfers should be shown	Date picker
Currency	Mandatory	Currency in which the DCA's must be denominated	Currency picker (from list of valid current and historic currencies).
Party BIC	Optional	The party BIC of the owner of the DCA	The list is built from parties within the user's data scope. A search function for BICs is available. One or more parties from the list may be selected. If no party BIC is selected, then the output is generated for all parties within the user's data scope and selected currency.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Optional	The account number for which the report output is created.	<p>Only T2S DCA numbers denominated in the selected currency that belong to the party BIC(s) can be selected.</p> <p>If no party BIC is selected (the optional field was left empty), then this list contains all account numbers of all parties in the data scope and selected currency.</p> <p>One or more account number(s) from the list can be selected.</p> <p>If no account number is selected, then the report output is created for all account numbers which match the selected currency, within all selected parties.</p>

18.2.2 Layout sample

INX05 - Liquidity transfers

Date from *

Date to *

Currency *

Party BIC

T2S DCA number

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

18.3 Outputs

18.3.1 Output

This table describes the output data displayed in the list and tables :

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Liquidity Transfers"	Fixed text.

Tab 1: Inbound liquidity transfers

2	Body	1st Sorting criteria ascending	Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: - LQTR - TCAT
3	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: - EDLT - LQTR - LTAC - ALOP - CARL - MPOR
4	Body	3rd Sorting criteria Specific sequence: - Standing - Predefined - Immediate	Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: - Standing - Predefined - Immediate
5	Body		Totally settled	A count of all finalised inbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
6	Body		Partially settled	A count of all finalised inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
7	Body		Totally cancelled	A count of all finalised inbound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.
8	Body		Rejected	A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
9	Body		Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
10	Body		Value of transfers	Sum of the original instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.

11	Body		Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
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Tab 2: Outbound liquidity transfers

12	Body	1st Sorting criteria ascending	Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: - LQTR - TCAT - STND
13	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: - EDLT - LQTR - LTAC - ALOP - CARL - MPOR - STND
14	Body	3rd Sorting criteria Specific sequence: - Standing - Predefined - Immediate	Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: - Standing - Predefined - Immediate
15	Body		Totally settled	A count of all finalised inbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
16	Body		Partially settled	A count of all finalised inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
17	Body		Totally cancelled	A count of all finalised inbound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.
18	Body		Rejected	A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
19	Body		Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
20	Body		Value of transfers	Sum of the original instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
21	Body		Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.

Tab 3: Internal liquidity transfers

22	Body	1st Sorting criteria ascending	Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: - LQTR - TCAT
23	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: - EDLT

				<ul style="list-style-type: none"> - LQTR - LTAC - ALOP - CARL - MPOR
24	Body	3rd Sorting criteria Specific sequence: - Standing - Predefined - Immediate	Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: <ul style="list-style-type: none"> - Standing - Predefined - Immediate
25	Body		Totally settled	A count of all finalised inbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
26	Body		Partially settled	A count of all finalised inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
27	Body		Totally cancelled	A count of all finalised inbound LTs which have been totally cancelled (ie. no settlement at all), per transaction category / transaction sub-category / underlying transaction type.
28	Body		Rejected	A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
29	Body		Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
30	Body		Value of transfers	Sum of the original instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
31	Body		Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.

Tab 4: Total

32	Body	1st Sorting criteria ascending	Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: <ul style="list-style-type: none"> - LQTR - TCAT - STND
33	Body	2nd Sorting criteria ascending	Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: <ul style="list-style-type: none"> - EDLT - LQTR - LTAC - ALOP - CARL - MPOR - STND
34	Body	3rd Sorting criteria Specific sequence: - Standing - Predefined - Immediate	Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: <ul style="list-style-type: none"> - Standing - Predefined - Immediate

35	Body		Totally settled	Sum of all totally settled measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
36	Body		Partially settled	Sum of all partially settled measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
37	Body		Totally cancelled	Sum of all totally cancelled measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
38	Body		Rejected	Sum of all rejected measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
39	Body		Revoked	Sum of all revoked measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
40	Body		Value of transfers	Sum of all value of transfers measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
41	Body		Value actually transferred	Sum of all value actually transferred measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.

18.3.2 Layout sample

INX05 - Liquidity transfers

Liquidity transfers

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfers					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
			Inbound liquidity transfer						
LQTR	EDLT	Immediate	0	0	0	0	0	0.00	0.00
		Standing	0	0	0	0	0	0.00	0.00
	LQTR	Predefined	0	0	0	0	0	0.00	0.00
		Immediate	0	0	0	0	0	0.00	0.00
	LTAC	Standing	0	0	0	0	0	0.00	0.00
		Predefined	0	0	0	0	0	0.00	0.00
TCAT	ALOP	Immediate	0	0	0	0	0	0.00	0.00
	CARL	Standing	0	0	0	0	0	0.00	0.00
	MPOR	Immediate	0	0	0	0	0	0.00	0.00
Total			0	0	0	0	0	0.00	0.00

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfers					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
			Outbound liquidity transfer						
LQTR	EDLT	Immediate	0	0	0	0	0	0.00	0.00
		Standing	86	0	0	0	0	148276994891.91	148276994891.91
	LQTR	Predefined	0	0	22	0	0	22000000000000.00	0.00
		Immediate	0	4	0	0	0	220000.00	120000.00
	LTAC	Standing	0	0	0	0	0	0.00	0.00
		Predefined	0	0	0	0	0	0.00	0.00
STND	STND	Standing	2	0	0	0	0	20100.00	20100.00
TCAT	ALOP	Immediate	0	0	0	0	0	0.00	0.00
	CARL	Standing	2	0	0	0	0	49333.33	49333.33
	MPOR	Standing	1	0	0	0	0	100.00	100.00
		Immediate	0	0	0	0	0	0.00	0.00
Total			91	4	22	0	0	148277284425.20	148289064425.24

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfers					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
			Internal liquidity transfer						
LQTR	EDLT	Immediate	0	0	0	0	0	0.00	0.00
		Standing	0	0	0	0	0	0.00	0.00
	LQTR	Predefined	0	0	0	0	0	0.00	0.00
		Immediate	0	0	0	0	0	0.00	0.00
	LTAC	Standing	0	0	0	0	0	0.00	0.00
		Predefined	0	0	0	0	0	0.00	0.00
TCAT	ALOP	Immediate	0	0	0	0	0	0.00	0.00
	CARL	Standing	0	0	0	0	0	0.00	0.00
	MPOR	Immediate	0	0	0	0	0	0.00	0.00
Total			0	0	0	0	0	0.00	0.00

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfers					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
			Total						
LQTR	EDLT	Immediate	0	0	0	0	0	0.00	0.00
		Standing	86	0	0	0	0	148276994891.91	148276994891.91
	LQTR	Predefined	0	0	22	0	0	22000000000000.00	0.00
		Immediate	0	4	0	0	0	220000.00	120000.00
	LTAC	Standing	0	0	0	0	0	0.00	0.00
		Predefined	0	0	0	0	0	0.00	0.00
STND	STND	Standing	2	0	0	0	0	20100.00	20100.00
TCAT	ALOP	Immediate	0	0	0	0	0	0.00	0.00
	CARL	Standing	2	0	0	0	0	49333.33	49333.33
	MPOR	Standing	1	0	0	0	0	100.00	100.00
		Immediate	0	0	0	0	0	0.00	0.00
Total			91	4	22	0	0	148277284425.20	148289064425.24

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

19INX06 – Multi-criteria search of a set of business cancellations

19.1 Introduction

This report shows a list of details for selected business cancellation instructions (CI), which it performs on two levels. In the first level, the report produces a list of CIs corresponding to user-supplied filter criteria. In the second level, the user may select one CI from the list and the detailed report provides a full list of attributes for the selected CIs.

The attributes shown in the detailed report output provide business details related to the selected CI. The report INX06 is available for the following party types:

- CSD
- NCB

This report is adapting the following LTSI report: *BSIQ.05*

19.2 Inputs

19.2.1 Search criteria

The following tables describe all criteria which a user can enter in requesting the report INX06.

19.2.1.1 Pre-selection criteria

Due to the large number of possible filter criteria, a pre-selection screen is used to maintain usability.

NUMBER	CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Choose data object:				
Pre01	Party BIC	Conditional	Provides fields for searching securities party BICs or cash party BICs in the next screen	One of both choices has to be made (mutually exclusive)
Pre02	Account number	Conditional	Provides fields for searching for securities account numbers or cash account numbers in the next screen	One of both choices has to be made (mutually exclusive)
Additional search criteria:				
Pre03	Quantity of securities	Optional	Provides fields for searching different quantity ranges in the next screen	

Pre04	Amounts	Optional	Provides fields for searching different amount ranges in the next screen	
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19.2.1.2 Main selection criteria

After the pre-selections are made, the user is guided to the main selection criteria screen, which shows different filter criteria depending on the choices made in the pre-selection screen.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities party BIC	Conditional	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.	<p>The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected.</p> <p>If no party is selected, then the output is generated for all parties within the user's data scope.</p> <p>Data scope includes the current CSD itself and all its ECSDs and its CSDPs</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either Securities party BIC or Cash party BIC has to be chosen.</p>
Cash party BIC	Conditional	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.	<p>This list contains all cash party BICs existing in T2S. One or more cash party BICs can be selected. A search functionality will be present.</p> <p>If no cash party BIC is selected, then this filter criteria will not be applied.</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either securities party BIC or cash party BIC has to be chosen.</p>
Securities account number	Conditional	Filter to select which securities account number value/s should be included in the output.	<p>This list contains all securities account numbers in the user's data scope.</p> <p>One or more securities account numbers can be selected.</p> <p>If no securities account number is selected, then the report output is created for all securities account numbers in the user's data scope.</p> <p>A search functionality (as with securities party BIC and names) should be available.</p> <p>This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.</p>

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Conditional	Filter to select which T2S DCA number value/s should be included in the output.	This list contains all T2S DCA numbers in the user's data scope. One or more T2S DCA numbers can be selected. If no T2S DCA number is selected, then the report output is created for all T2S DCA numbers in the user's data scope. A search functionality (as with securities party BIC and names) will be available. This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.
Referenced instruction type	Optional	Filter to select which referenced instruction types should be included in the output. Possible values: - STIN (Settlement instruction) - STRN (Settlement restriction)	No, one or several settlement status can be selected. If no settlement status is selected, then the report will include all settlement status values found.
Approval status	Optional	Filter to select which approval status value/s should be included in the output. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJT (Rejected) - RVKD (Revoked)	No, one or several cancellation status can be selected. If no cancellation status is selected, then the report will include all cancellation status values found.
Execution status	Optional	Filter to select which execution status value/s should be included in the output. Possible values: - EXCD (Executed) - NEXD (Not executed)	If no entry date from is entered, then this filter criteria will not be applied
Entry date from	Conditional	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: - entry date to	If no entry date to is entered, then this filter criteria will not be applied.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Entry date to	Conditional	Filter to select the inclusive date up to which entry date value/s should be included in the output. Must be used in conjunction with: - entry date from	If no intended settlement date from is entered, then this filter criteria will not be applied.

The following criteria will only be shown in case Pre03 was selected

Original settlement quantity from	Conditional	Filter to select the inclusive quantity from which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity to	If no original quantity from is entered, then this filter criteria will not be applied.
Original settlement quantity to	Conditional	Filter to select the inclusive quantity up to which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity from	If no original quantity to is entered, then this filter criteria will not be applied

The following criteria will only be shown in case Pre04 was selected.

Original settlement amount from	Conditional	Filter to select the inclusive amount from which original amount value/s should be included in the output. Must be used in conjunction with: - original amount to	If no original amount from is entered, then this filter criteria will not be applied.
Original settlement amount to	Conditional	Filter to select the inclusive amount up to which original amount value/s should be included in the output. Must be used in conjunction with: - original amount from	If no original amount to is entered, then this filter criteria will not be applied.

19.2.2 Layout sample

Pre-selection screen:

INX06 - Pre-selection for multi-criteria search of a set of business cancellations

Choose data object*:

<input checked="" type="checkbox"/>	Party BIC
<input type="checkbox"/>	Account number

Additional filter criteria:

<input type="checkbox"/>	Quantities
<input checked="" type="checkbox"/>	Amounts

Selection criteria (complete list is shown here, please observe the restrictions in the table above):

INX06 - Multi-criteria search of a set of business cancellations			
Securities party BIC	<Securities party BIC> <input type="checkbox"/>	< >	<input type="text"/>
Cash party BIC	<Cash party BIC> <input type="checkbox"/>	< >	<input type="text"/>
Securities account number	<Securities account number> <input type="checkbox"/>	< >	<input type="text"/>
T2S DCA number	<T2S DCA number> <input type="checkbox"/>	< >	<input type="text"/>
Referenced instruction type	<Referenced instruction type> <input type="checkbox"/>	< >	<input type="text"/>
Approval status	<Approval status> <input type="checkbox"/>	< >	<input type="text"/>
Execution status	<Execution status> <input type="checkbox"/>	< >	<input type="text"/>
Range criteria	From	To	
Entry date	<Entry date from>	<Entry date to>	
Original settlement quantity	<Original settlement quantity from>	<Original settlement quantity to>	
Original settlement amount	<Original settlement amount from>	<Original settlement amount to>	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

19.3 Outputs

19.3.1 Output list

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of business cancellations - list"	Header text
2	Header		"Number of business cancellations"	Fixed text.
3	Header		Number of business cancellations	Count of the number of business cancellations resulting from the filter screen.
Repeating row block, one block for each resulting CI				
4	Body		Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction) The reference is built as a hyperlink which leads to the output details screen when clicked (see next chapter).
5	Body		Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
6	Body		LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)
7	Body		Execution status	Shows the execution status of the cancellation instruction. Possible values: - EXCD (executed) - NEXD (not executed)
8	Body		Original settlement quantity	Shows the original quantity of the securities of the cancellation instruction in units or face amount.
9	Body		Original settlement amount	Shows the original amount of the cancellation instruction in the instruction's currency.
10	Body		Referenced instruction type	Shows the type of the referenced instruction: Possible values: - STIN (settlement instruction) - STRN (settlement restriction)
11	Body		CSD Id	Shows the BIC of the CSD
12	Body		CSD participant Id	Shows the BIC of the CSD participant
13	Body		Securities account number	Shows the securities account number of the cancellation instruction.
14	Body		NCB BIC	- Shows the parent party BIC of the payment bank (if applicable)
15	Body		Payment bank BIC	Shows the BIC of the payment bank (if applicable)

16	Body		T2S dedicated cash account number	Shows the T2S dedicated cash account number of the cancellation instruction.
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End of repeating row block

19.3.2 Output details

This screen will be shown when the hyperlink of a CI is clicked in the list screen (see previous chapter)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of business cancellations - details"	Header text
2	Body		"Reference information"	Fixed text.
3	Body		Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction)
4	Body		"Status information"	Fixed text.
5	Body		Execution status	Shows the execution status of the cancellation instruction. Possible values: - EXCD (executed) - NEXD (not executed)
6	Body		Match status	Shows the matching status of the cancellation instruction. Possible values: - MACH (matched) - NMAT (unmatched)
7	Body		Cancellation status	Shows the cancellation status of the cancellation instruction. Possible values: - DEND (denied) - NDEN (not denied)
8	Body		"Timeline information"	Fixed text.
9	Body		Entry date time	Shows the date when the cancellation instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
10	Body		Execution date	Shows the execution date of the cancellation instruction, if applicable. Display format is: YYYY-MM-DD
11	Body		"Categorisation information"	Fixed text.
12	Body		Cancellation instruction type	Shows the type of cancellation. Possible values: - PTYC (party cancellation) - CSDC (CSD cancellation) - COSD (CoSD cancellation)
13	Body		Referenced instruction type	Shows the type of the referenced instruction: Possible values: - STIN (settlement instruction) - STRN (settlement restriction)

14	Body		"Securities information"	Fixed text.
15	Body		ISIN code	Shows the ISIN.
16	Body		Securities account number	Shows the impacted securities account number as per the underlying instruction,
17	Body		Securities settlement type	Shows the settlement type. Possible values: - NOMI (nominal) - UNIT (units)
18	Body		Original settlement quantity	Shows the original quantity.
19	Body		CSD BIC	Shows the BIC of the related CSD
20	Body		CSD participant BIC	Shows the BIC of the T2S participant.
21	Body		External CSD BIC	Shows the BIC of the external CSD (ECSD)
22	Body		"Cash information"	Fixed text.
23	Body		Currency code	Shows the currency code.
24	Body		T2S DCA number	Shows the T2S cash account used for settlement
25	Body		Original settlement amount	Shows the original settlement amount.
26	Body		NCB BIC	Shows the parent party BIC of the payment bank owning the cash account
27	Body		Payment bank BIC	Shows the BIC of the cash account owner
28	Body		"Process information"	Fixed text.
29	Body		Reason code reference	Shows the reason code reference of the cancellation instruction.
30	Body		Externally matched	Shows if the instruction is already matched or not when it enters T2S. Possible values: - Yes (already matched outside T2S) - No (unmatched)
31	Body		"LCMM information"	Fixed text.
32	Body		LCMM approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)

19.3.3 Layout sample

Output list:

INX06 - Multi-criteria search of a set of business cancellations

Multi-criteria search of a set of business cancellations - list

Number of business cancellations

Underlying T2S instruction reference	Entry date	LCMM approval status	Execution status	Original settlement quantity	Original settlement amount	Referenced instruction type	CSD BIC	CSD participant BIC	Securities account number	NCB BIC	Payment bank BIC	T2S DCA number
CANO2792283	2013-06-30	APPR	EXCD	8000.00	6000.00	STIN	CSDADEFXXX	CSDPDEFFAAA	SAC007	MARKDEFXXX	PMBKDEFXXX	T2SDCA001
CANO2792229	2013-07-01	APPR	EXCD	3500.00		STRN	CSDADEFXXX	CSDPDEFFBBB	SEC-ACCT1			
...
...

Output details:

INX06 - Multi-criteria search of a set of business cancellations	
Multi-criteria search of a set of business cancellations - details	
Reference information	
Underlying T2S instruction reference	CANO2792283
Status information	
Execution status	EXCD
Match status	MACH
Cancellation status	CANC
Timeline information	
Entry date time	2013-06-30
Execution date	2013-06-30
Categorisation information	
Cancellation instruction type	PTYC
Referenced instruction type	STIN
Securities information	
ISIN code	
Securities account number	SAC007
Securities settlement type code	
Original settlement quantity	8000.00
CSD BIC	CSDADEFXXX
CSD participant BIC	CSDPDEFXXX
External CSD BIC	
Cash information	
Currency code	EUR
T2S dedicated cash account number	T2SDCA001
Original settlement amount	6000.00
NCB BIC	MARKDEFXXX
Payment bank BIC	PMBKDEFXXX
Process information	
Reason code reference	
Externally matched	F
LCMM information	
LCMM approval status	APPR

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

20INX07 – Multi-criteria search of a set of amendment instructions

20.1 Introduction

This report shows a list of details for selected amendment instructions (AI), which it performs on two levels. In the first level, the report produces a list of AIs corresponding to user-supplied filter criteria. In the second level, the user may select one AI from the list and the detailed report provides a full list of attributes for the selected AIs.

The attributes shown in the detailed report output provide business details related to the selected AI. The report INX07 is available for the following party types:

- CSD
- NCB

This report is adapting the following LTSI report: *BSIQ.06*

20.2 Inputs

20.2.1 Search criteria

The following tables describe all criteria which a user can enter in requesting the report INX07.

20.2.1.1 Pre-selection criteria

Due to the large number of possible filter criteria, a pre-selection screen is used to maintain usability.

NUMBER	CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Choose data object:				
Pre01	Party BIC	Conditional	Provides fields for searching securities party BICs or cash party BICs in the next screen	One of both choices has to be made (mutually exclusive)
Pre02	Account number	Conditional	Provides fields for searching for securities account numbers or cash account numbers in the next screen	One of both choices has to be made (mutually exclusive)
Additional search criteria:				
Pre03	Quantity of securities	Optional	Provides fields for searching different quantity ranges in the next screen	

Pre04	Amounts	Optional	Provides fields for searching different amount ranges in the next screen	
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20.2.1.2 Main selection criteria

After the pre-selections are made, the user is guided to the main selection criteria screen, which shows different filter criteria depending on the choices made in the pre-selection screen.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities party BIC	Conditional	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.	<p>The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected.</p> <p>If no party is selected, then the output is generated for all parties within the user's data scope.</p> <p>Data scope includes the current CSD itself and all its ECSDs and its CSDPs</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either Securities party BIC or Cash party BIC has to be chosen.</p>
Cash party BIC	Conditional	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.	<p>This list contains all cash party BICs existing in T2S. One or more cash party BICs can be selected. A search functionality will be present.</p> <p>If no cash party BIC is selected, then this filter criteria will not be applied.</p> <p>This prompt field is only shown, when Pre01 was chosen. At least one BIC from either securities party BIC or cash party BIC has to be chosen.</p>
Securities account number	Conditional	Filter to select which securities account number value/s should be included in the output.	<p>This list contains all securities account numbers in the user's data scope.</p> <p>One or more securities account numbers can be selected.</p> <p>If no securities account number is selected, then the report output is created for all securities account numbers in the user's data scope.</p> <p>A search functionality (as with securities party BIC and names) should be available.</p> <p>This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.</p>

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
T2S DCA number	Conditional	Filter to select which T2S DCA number value/s should be included in the output.	<p>This list contains all T2S DCA numbers in the user's data scope.</p> <p>One or more T2S DCA numbers can be selected.</p> <p>If no T2S DCA number is selected, then the report output is created for all T2S DCA numbers in the user's data scope.</p> <p>A search functionality (as with securities party BIC and names) will be available.</p> <p>This prompt field is only shown, when Pre02 was chosen. At least one account number from either securities account number or cash account number has to be chosen.</p>
Referenced instruction type	Optional	<p>Filter to select which referenced instruction types should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - STIN (Settlement instruction) - STRN (Settlement restriction) 	<p>No, one or several settlement status can be selected.</p> <p>If no settlement status is selected, then the report will include all settlement status values found.</p>
Partial settlement indicator	Optional	<p>Filter to select which partial settlement indicator value/s should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - NPAR - Partial Not Allowed - PARC - Partial Settlement Cash Threshold Allowed - PARQ - Partial Settlement Quantity Threshold Allowed - PART - Partial Allowed 	<p>This field relates to the target value of the partial settlement indicator that the AI is used to achieve.</p> <p>If no partial settlement indicator is selected, then the report will include all partial settlement indicator values found.</p>
Priority	Optional	<p>Filter to select which priority value/s should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - 0001 Reserved - 0003 High - 0004 Normal 	<p>If no priority is selected, then the report will include all priority values found.</p>

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Approval status	Optional	Filter to select which approval status value/s should be included in the output. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJT (Rejected) - RVKD (Revoked)	No, one or several cancellation status can be selected. If no cancellation status is selected, then the report will include all cancellation status values found.
Execution status	Optional	Filter to select which execution status value/s should be included in the output. Possible values: - EXCD (Executed) - NEXD (Not executed)	If no entry date from is entered, then this filter criteria will not be applied
Entry date from	Conditional	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: - entry date to	If no entry date to is entered, then this filter criteria will not be applied.
Entry date to	Conditional	Filter to select the inclusive date up to which entry date value/s should be included in the output. Must be used in conjunction with: - entry date from	If no intended settlement date from is entered, then this filter criteria will not be applied.

The following criteria will only be shown in case Pre03 was selected

Original settlement quantity from	Conditional	Filter to select the inclusive quantity from which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity to	If no original quantity from is entered, then this filter criteria will not be applied.
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CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Original settlement quantity to	Conditional	Filter to select the inclusive quantity up to which original quantity value/s should be included in the output. Must be used in conjunction with: - original quantity from	If no original quantity to is entered, then this filter criteria will not be applied

The following criteria will only be shown in case Pre04 was selected.

Original settlement amount from	Conditional	Filter to select the inclusive amount from which original amount value/s should be included in the output. Must be used in conjunction with: - original amount to	If no original amount from is entered, then this filter criteria will not be applied.
Original settlement amount to	Conditional	Filter to select the inclusive amount up to which original amount value/s should be included in the output. Must be used in conjunction with: - original amount from	If no original amount to is entered, then this filter criteria will not be applied.

20.2.2 Layout sample

Pre-selection screen:

INX07 - Pre-selection of multi-criteria search of a set of amendment instructions

Choose data object*:

<input checked="" type="checkbox"/>	Party BIC
<input type="checkbox"/>	Account number

Additional filter criteria:

<input type="checkbox"/>	Quantities
<input checked="" type="checkbox"/>	Amounts

Selection criteria (complete list is shown here, please observe the restrictions in the table above):

INX07 - Multi-criteria search of a set of amendment instructions			
Securities party BIC	<Securities party BIC> V	< >	
Cash party BIC	<Cash party BIC> V	< >	
Securities account number	<Securities account number> V	< >	
T2S DCA number	<T2S DCA number> V	< >	
Referenced instruction type	<Referenced instruction type> V	< >	
Partial settlement indicator	<Partial Settlement Indicator> V	< >	
Priority	<Priority> V	< >	
Approval status	<Approval status> V	< >	
Execution status	<Execution status> V	< >	
Range criteria	From	To	
Entry date time	<Entry date time from>	<Entry date time to>	
Original settlement quantity	<Original settlement quantity from>	<Original settlement quantity to>	
Original settlement amount	<Original settlement amount from>	<Original settlement amount to>	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

20.3 Outputs

20.3.1 Output list

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of amendment instructions - list"	Header text
2	Header		"Number of amendment instructions"	Fixed text.
3	Header		Number of amendment instructions	Count of the number of amendment instructions resulting from the filter screen.
Repeating row block, one block for each resulting AI				
4	Body		Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction) The reference is built as a hyperlink which leads to the output details screen when clicked (see next chapter).
5	Body		Entry date time	Shows the date and time the amendment instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
6	Body		Approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)
7	Body		Execution status	Shows the execution status of the amendment instruction. Possible values: - EXCD (executed) - NEXD (not executed)
8	Body		Original settlement quantity	Shows the original quantity of the securities of the amendment instruction in units or face amount.
9	Body		Original settlement amount	Shows the original amount of the amendment instruction in the instruction's currency.
10	Body		Referenced instruction type	Shows the type of the referenced instruction: Possible values: - STIN (settlement instruction) - STRN (settlement restriction)
11	Body		CSD Id	Shows the BIC of the CSD
12	Body		CSD participant Id	Shows the BIC of the CSD participant
13	Body		Securities account number	Shows the securities account number of the cancellation instruction.
14	Body		NCB BIC	- Shows the parent party BIC of the payment bank (if applicable)

15	Body		Payment bank BIC	Shows the BIC of the payment bank (if applicable)
16	Body		T2S dedicated cash account number	Shows the T2S dedicated cash account number of the cancellation instruction.

End of repeating row block

20.3.2 Output details

This screen will be shown when the hyperlink of a CI is clicked in the list screen (see previous chapter)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of amendment instructions - details"	Header text
2	Body		"Reference information"	Fixed text.
3	Body		Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction)
4	Body		"Status information"	Fixed text.
5	Body		Execution status	Shows the execution status of the amendment instruction. Possible values: - EXCD (executed) - NEXD (not executed)
6	Body		Approval status	Shows the matching status of the amendment instruction. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJT (Rejected) - RVKD (Revoked)
7	Body		Cancellation status	Shows the cancellation status of the amendment instruction. Possible values: - DEND (denied) - NDEN (not denied)
8	Body		"Timeline information"	Fixed text.
9	Body		Entry date time	Shows the date when the amendment instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
10	Body		Execution date	Shows the execution date of the amendment instruction, if applicable. Display format is: YYYY-MM-DD
11	Body		"Categorisation information"	Fixed text.
12	Body		Referenced instruction type	Shows the type of the referenced instruction: Possible values: - STIN (settlement instruction) - STRN (settlement restriction)
13	Body		"Securities information"	Fixed text.
14	Body		ISIN code	Shows the ISIN.

15	Body		Securities account number	Shows the impacted securities account number as per the underlying instruction,
16	Body		Securities settlement type	Shows the settlement type. Possible values: - NOMI (nominal) - UNIT (units)
17	Body		Original settlement quantity	Shows the original quantity.
18	Body		CSD BIC	Shows the BIC of the related CSD
19	Body		CSD participant BIC	Shows the BIC of the T2S participant.
20	Body		External CSD BIC	Shows the BIC of the external CSD (ECSD)
21	Body		"Cash information"	Fixed text.
22	Body		Currency code	Shows the currency code.
23	Body		T2S DCA number	Shows the T2S cash account used for settlement
24	Body		Original settlement amount	Shows the original settlement amount.
25	Body		NCB BIC	Shows the parent party BIC of the payment bank owning the cash account
26	Body		Payment bank BIC	Shows the BIC of the cash account owner
27	Body		"Process information"	Fixed text.
28	Body		Priority	Shows the priority of the amendment instruction from the possible values: - 0001 (Reserved) - 0002 (Top) - 0003 (High) - 0004 (Normal)
29	Body		Partial settlement indicator	Shows if the amendment instruction allows partial settlement and indicates the threshold type. Possible values: - NPAR (partial not allowed) - PART (partial allowed) - PARC (partial settlement cash threshold allowed) - PARQ (partial settlement quantity threshold allowed)

20.3.3 Layout sample

Output list:

INX07 - Multi-criteria search of a set of amendment instructions

Multi-criteria search of a set of amendment instructions - list

Number of amendment instructions

Underlying T2S instruction reference	Entry date time	Approval status	Execution status	Original settlement quantity	Original settlement amount	Referenced instruction type	Partial settlement indicator	Priority	Securities party BIC	Securities account number	Cash party BIC	T2S DCA number
CANO2792283	2013-06-30	APPR	EXCD	8000.00	6000.00	STIN			CSDADEFXXX	SAC007	PMBKDEFFXXX	T2SDCA001
CANO2792229	2013-07-01	APPR	EXCD	3500.00		STRN			CSDADEFXXX	SEC-ACCT1		
...
...

Output details:

INX07 - Multi-criteria search of a set of amendment instructions	
Multi-criteria search of a set of amendment instructions - details	
Reference information	
Underlying T2S instruction reference	AMDO2792283
Status information	
Execution status	EXCD
Approval status	APPR
Cancellation status	NDEN
Timeline information	
Entry date time	2013-06-30
Execution date	2013-06-30
Categorisation information	
Referenced instruction type	STIN
Securities information	
ISIN code	
Securities account number	SAC007
Securities settlement type	
Original settlement quantity	8000.00
CSD BIC	CSDADEFXXX
CSD participant BIC	CSDPDEFXXX
External CSD BIC	
Cash information	
Currency code	EUR
T2S dedicated cash account number	T2SDCA001
Original settlement amount	6000.00
NCB BIC	MARKDEFXXX
Payment bank BIC	PMBKDEFXXX
Process information	
Priority	0004
Partial settlement indicator	F

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

21 INX08 – Multi-criteria search of a set of hold and release instructions

21.1 Introduction

This report shows a list of details for selected hold/release instructions (HR), which it performs on two levels. In the first level, the report produces a list of HRs corresponding to user-supplied filter criteria. In the second level, the user may select one HR from the list and the detailed report provides a full list of attributes for the selected HRs.

The attributes shown in the detailed report output provide business details related to the selected HR. The report INX08 is available for the following party types:

- CSD

This report is adapting the following LTSI report: *BSIQ.07*

21.2 Inputs

21.2.1 Search criteria

The following tables describe all criteria which a user can enter in requesting the report INX08.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Securities party BIC	Conditional	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.	The list is built from parties within the user's data scope. A search function for BICs will be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope. Data scope includes the current CSD itself and all its ECSDs and its CSDPs
Cash party BIC	Conditional	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.	This list contains all cash party BICs existing in T2S. One or more cash party BICs can be selected. A search functionality will be present. If no cash party BIC is selected, then this filter criteria will not be applied.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Approval status	Optional	Filter to select which approval status value/s should be included in the output. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJT (Rejected) - RVKD (Revoked)	No, one or several cancellation status can be selected. If no cancellation status is selected, then the report will include all cancellation status values found.
Hold status type	Optional	Filter to select which hold status type value/s should be included in the output. Possible values: - 'PTYH' - Party Hold - 'CSDH' - CSD Hold - 'CVAL' - CSD Validation - 'CDEL' - Conditional Delivery	If no hold status type is selected, then the report will include all hold status type values found.
Hold indicator	Optional	Filter to select which hold indicator value/s should be included in the output. Possible values: - 'T' – TRUE (HOLD) - 'F' – FALSE (RELEASE)	If no hold indicator is entered, then the report will include all hold indicator values found.
Entry date from	Conditional	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: - entry date to	If no entry date to is entered, then this filter criteria will not be applied.
Entry date to	Conditional	Filter to select the inclusive date up to which entry date value/s should be included in the output. Must be used in conjunction with: - entry date from	If no intended settlement date from is entered, then this filter criteria will not be applied.

21.2.2 Layout sample

INX08 - Multi-criteria search of a set of hold and release instructions

Securities party BIC	<Securities party BIC> <input type="text"/>	<input type="button" value="V"/>	< <input type="text"/> <input type="text"/> >	<input type="text"/>
Cash party BIC	<Cash party BIC> <input type="text"/>	<input type="button" value="V"/>	< <input type="text"/> <input type="text"/> >	<input type="text"/>
Approval status	<Approval status> <input type="text"/>	<input type="button" value="V"/>	< <input type="text"/> <input type="text"/> >	<input type="text"/>
Hold status type	<Hold status type> <input type="text"/>	<input type="button" value="V"/>	< <input type="text"/> <input type="text"/> >	<input type="text"/>
Hold indicator	<Hold indicator> <input type="text"/>	<input type="button" value="V"/>	< <input type="text"/> <input type="text"/> >	<input type="text"/>
Range criteria	From		To	
Entry date time	<Entry date time from> <input type="text"/>		<Entry date time to> <input type="text"/>	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

21.3 Outputs

21.3.1 Output list

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of hold and release instructions - list"	Header text
2	Header		"Number of hold and release instructions"	Fixed text.
3	Header		Number of hold and release instructions	Count of the number of hold/release instructions resulting from the filter screen.

Repeating row block, one block for each resulting HR

4	Body		Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction) The reference is built as a hyperlink which leads to the output details screen when clicked (see next chapter).
5	Body		Entry date time	Shows the date and time the amendment instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
6	Body		Approval status	Shows the LCMM approval status. Possible values: - APPR (approved (default value)) - AWAP (awaiting approval) - REJT (rejected) - RVKD (revoked)
7	Body		Hold status type	Shows the hold status for the instructions. Possible values: - CoSD hold - Party hold - CSD hold - CSD validation hold
8	Body		Hold indicator	Shows the CSD hold status. Possible values: - Yes (when the instruction intends to hold an instruction) - No (when the instruction intends to release an instruction)
9	Body		ISIN	Shows the ISIN
10	Body		Securities party BIC	Shows the BIC of the owner of the securities account

End of repeating row block

21.3.2 Output details

This screen will be shown when the hyperlink of a HR is clicked in the list screen (see previous chapter)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of hold and release instructions - details"	Header text
2	Body		"Reference information"	Fixed text.
3	Body		Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction)
4	Body		"Status information"	Fixed text.
5	Body		Execution status	Shows the execution status of the hold/release instruction. Possible values: - EXCD (executed) - NEXD (not executed)
6	Body		Approval status	Shows the matching status of the hold/release instruction. Possible values: - APPR (Approved) - AWAP (Awaiting approval) - REJT (Rejected) - RVKD (Revoked)
7	Body		Cancellation status	Shows the cancellation status of the hold/release instruction. Possible values: - DEND (denied) - NDEN (not denied)
8	Body		"Timeline information"	Fixed text.
9	Body		Entry date time	Shows the date when the hold/release instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
10	Body		Execution date	Shows the execution date of the hold/release instruction, if applicable. Display format is: YYYY-MM-DD
11	Body		"Securities information"	Fixed text.
12	Body		ISIN code	Shows the ISIN.
13	Body		Securities account number	Shows the impacted securities account number as per the underlying instruction,
14	Body		CSD BIC	Shows the BIC of the related CSD
15	Body		CSD participant BIC	Shows the BIC of the T2S participant.
16	Body		External CSD BIC	Shows the BIC of the external CSD (ECSD)

17	Body		"Process information"	Fixed text.
18	Body		Hold status type	Shows the hold status for the instructions. Possible values: - CoSD hold - Party hold - CSD hold - CSD validation hold
19	Body		Hold indicator	Shows the CSD hold status. Possible values: - Yes (when the instruction intends to hold an instruction) - No (when the instruction intends to release an instruction)
20			CoSD rule	Shows the T2S reference for the CoSD rule.
21	Body		"Communication information"	Fixed text.
22	Body		Instructing party	Shows the T2S reference of the party that instructs the LCMM instruction.
23	Body		Sending party	Shows the T2S reference of the party that sent the LCMM instruction.
24	Body		User Id	Shows the T2S reference of the user.
25	Body		Inbound LCMM message reference	Shows the incoming message reference assigned by the T2S actor.

21.3.3 Layout sample

Output list:

INX08 - Multi-criteria search of a set of hold and release instructions

Multi-criteria search of a set of hold and release instructions - list

Number of hold and release instructions

Underlying T2S instruction reference	Entry date time	Approval status	Hold status type	Hold indicator	ISIN	Securities party BIC
HRIO2792283	2013-06-30	APPR	COSD	T	DE1234567895	CSDADEFXXX
HRIO2792229	2013-07-01	APPR	COSD	F	DE9876543215	CSDADEFXXX
...
...

Output details:

INX08 - Multi-criteria search of a set of hold and release instructions	
Multi-criteria search of a set of hold and release instructions - details	
Reference information	
Underlying T2S instruction reference	HRIO2792283
Status information	
Execution status	EXCD
Approval status	APPR
Cancellation status	NDEN
Timeline information	
Entry date time	2013-06-30
Execution date	2013-06-30
Securities information	
ISIN	DE1234567895
Securities account number	SAC007
CSD BIC	CSDADEFXXX
CSD participant BIC	CSDPDEFXXX
External CSD BIC	
Process information	
Hold status type	COSD
Hold indicator	T
CoSD rule	
Communication information	
Instructing party	CSDADEFXXX
Sending party	CSDADEFXXX
User Id	CSD-user-id
Inbound LCMM message reference	Release001

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.

22INX09 – Multi-criteria search of a set of liquidity transfers

22.1 Introduction

This report shows a list of details for selected finalised liquidity transfers (LT), which it performs on two levels. In the first level, the report produces a list of LTs corresponding to user-supplied filter criteria. In the second level, the user may select one LT from the list and the detailed report provides a full list of attributes for the selected LTs.

The attributes shown in the detailed report output provide business details related to the selected HR. The report INX09 is available for the following party types:

- NCB

This report is adapting the following LTSI report: *BSIQ.04*

22.2 Inputs

22.2.1 Search criteria

The following tables describe all criteria which a user can enter in requesting the report INX09.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Cash party BIC	Mandatory	Filter to select which cash party BIC value/s should be included in the output.	The list is built from parties within the user's data scope. A search function for BICs should be available. One or more parties from the list can be selected. If no party is selected, then the output is generated for all parties within the user's data scope.
Debited account number	Optional	Filter to select which T2S DCA number value/s should be included in the output.	Only DCA numbers that belong to the selected cash party BIC(s), can be selected. If no cash party BIC was selected (the optional field was left empty), then this list contains all DCA numbers in data scope. One or more DCA numbers can be selected. If no DCA number is selected, then the report output is created for all DCA numbers of all selected cash parties. A search functionality (as with cash party BIC and names) will be available.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Credited account number	Optional	Filter to select which T2S DCA number value/s should be included in the output.	<p>Only DCA numbers that belong to the selected cash party BIC(s), can be selected.</p> <p>If no cash party BIC was selected (the optional field was left empty), then this list contains all DCA numbers in data scope.</p> <p>One or more DCA numbers can be selected.</p> <p>If no DCA number is selected, then the report output is created for all DCA numbers of all selected cash parties.</p> <p>A search functionality (as with cash party BIC and names) will be available.</p>
Transfer type	Optional	<p>Filter to select which transfer types should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - IBLT (inbound liquidity transfer) - OTLT (outbound liquidity transfer) - INLT (internal liquidity transfer) 	If no transfer type is selected, then the report will include all transfer types found.
Underlying transfer type	Optional	<p>Filter to select which underlying transfer types should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - SLTO (standing liquidity transfer order) - PLTO (predefined liquidity transfer order) - ILTO (immediate liquidity transfer order) 	If no underlying transfer type is selected, then the report will include all underlying transfer types found.
Settlement transaction category	Optional	<p>Filter to select which settlement transaction categories should be included in the output.</p> <p>Possible values:</p> <ul style="list-style-type: none"> - LQTR (liquidity transfer) - TCAT (technical cash transfer) 	If no settlement transaction category is selected, then the report will include all settlement transaction categories found.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Settlement transaction sub-category	Optional	Filter to select which settlement transaction sub-categories should be included in the output. Possible values: - LQTR (liquidity transfer) - LTAC (liquidity transfer . all cash) - EDLT (EoD liquidity transfer) - MPOR (monetary policy operation cash transfer) - CARL (corporate action cash rebalancing) - ALOP (auto-collateralisation liquidity optimisation)	If no settlement transaction sub-category is selected, then the report will include all settlement transaction sub-categories found.
Currency code	Optional	The report output contains only settlement instructions with the selected settlement currency codes.	Currency picker. The list contains all currencies, found in SIs within the user's data scope. One or more settlement currency codes can be selected. If no settlement currency code is selected, then the report will include all settlement currency codes found.
Approval status	Optional	Filter to select which approval status value/s should be included in the output. Possible values: - APPR (approved) - AWAP (awaiting approval) - REJE (Rejected) - RVKD (Revoked)	If no approval status is selected, then the report will include all approval status values found.
Settlement status	Optional	Filter to select which settlement status value/s should be included in the output. Possible values: - CANC (cancelled) - USET (unsettled) - PSET (partially settled) - SETT (settled)	If no settlement status is selected, then the report will include all settlement status values found.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Settlement date from	Conditional	Filter to select the inclusive date from which settlement date value/s should be included in the output. Must be used in conjunction with: - settlement date to	If no settlement date from is entered, then the report will include all settlement dates found
Settlement date to	Conditional	Filter to select the inclusive date up to which settlement date value/s should be included in the output. Must be used in conjunction with: - settlement date from	If no settlement date to is entered, then the report will include all settlement dates found
Transfer amount from	Conditional	Filter to select the inclusive amount from which transfer amount value/s should be included in the output. Must be used in conjunction with: - Transfer amount to - Currency code	If no transfer amount from is entered, then the report will include all transfer amount values found.
Transfer amount to	Conditional	Filter to select the inclusive amount up to which transfer amount value/s should be included in the output. Must be used in conjunction with: - Transfer amount from - Currency code	If no transfer amount to is entered, then the report will include all transfer amount values found.
Settled amount from	Conditional	Filter to select the inclusive amount from which actual amount value/s should be included in the output. Must be used in conjunction with: - Settled amount to - Currency code	If no settled amount from is entered, then the report will include all actual amount values found.

CRITERIA / FIELD / FIELD TYPE	MAND/ OPT/ COND	DESCRIPTION / TITLE	COMMENT
Settled amount to	Conditional	Filter to select the inclusive amount up to which actual amount value/s should be included in the output. Must be used in conjunction with: - Settled amount from - Currency code	If no settled amount to is entered, then the report will include all actual amount values found.

22.2.2 Layout sample

INX09 - Multi-criteria search of a set of liquidity transfers

Cash party BIC *	<Cash party BIC> V	< >	
Debited account number	<Debited account number> V	< >	
Credited account number	<Credited account number> V	< >	
Transfer type	<Transfer type> V	< >	
Underlying transfer type	<Underlying transfer type> V	< >	
Settlement transaction category	<Settlement transaction category> V	< >	
Settlement transaction sub-category	<Settlement transaction sub-category> V	< >	
Currency code	<Currency code> V	< >	
Approval status	<Approval status> V	< >	
Settlement status	<Settlement status> V	< >	
Range criteria	From	To	
Settlement date	<Settlement date from>	<Settlement date to>	
Transfer amount	<Transfer amount from>	<Transfer amount to>	
Settled amount	<Settled amount from>	<Settled amount to>	

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase.

22.3 Outputs

22.3.1 Output list

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of liquidity transfers - list"	Header text
2	Header		"Number of liquidity transfers"	Fixed text.
3	Header		Number of liquidity transfers	Count of the number of liquidity transfers resulting from the filter screen.
Repeating row block, one block for each resulting LT				
4	Body		Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
5	Body		Referred reference	Shows the reference of a settlement instruction to which the liquidity transfer is linked.
6	Body		Entry timestamp	Shows the date and the time the liquidity transfer entered or was generated in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
7	Body	Sorting criteria	Settlement timestamp	Shows the date and the time of the attempted settlement in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
8	Body		Approval status	Shows approval status of the liquidity transfer. Possible values: - AWAP (Awaiting approval) - APPR (Approved) - REJE (Rejected) - RVKD (Revoked)
9	Body		Settlement status	Shows the settlement status of the liquidity transfer. Possible values: - CANC (Cancelled) - SETT (Settled) - USET (Unsettled) - PSET (Partially settled)
10	Body		Currency code	Shows the settlement currency of the liquidity transfer.
11	Body		Transfer amount	Shows the amount of the liquidity transfer.
12	Body		Settled amount	Shows the amount actually settled by the liquidity transfer.
13	Body		Transfer type	Shows the direction of the transferred liquidity. Possible values: - IBLT (inbound liquidity transfer) - OTLT (outbound liquidity transfer) - INLT (internal liquidity transfer order)
14	Body		Underlying transfer type	Shows the type of the transferred liquidity. Possible values: - SLTO (standing liquidity transfer order) - PLTO (predefined liquidity transfer order) - ILTO (immediate liquidity transfer order)

15	Body		Settlement transaction category	Shows the settlement transaction category of the liquidity transfer. Possible values: - LQTR (liquidity transfer) - TCAT (technical cash transfer)
16	Body		Settlement transaction sub-category	Shows the settlement transaction sub-category of the liquidity transfer. Possible values: - LQTR (liquidity transfer) - LTAC (Liquidity transfer all cash) - EDLT (EoD liquidity transfer) - MPOR (monetary policy operation cash rebalancing) - CARL (corporate action cash rebalancing) - ALOP (auto-collateralisation liquidity optimization)
17	Body		Debited party BIC	Shows the BIC of the payment bank which owns the debited account.
18	Body		Debited account number	Shows the account number from which the liquidity is sent.
19	Body		Credited party BIC	Shows the BIC of the payment bank which owns the credited account.
20	Body		Credited account number	Shows the account number to where the liquidity is sent.

End of repeating row block

22.3.2 Output details

This screen will be shown when the hyperlink of a CI is clicked in the list screen (see previous chapter)

FIELD No	POSITION	SORTING / GROUPING	DESCRIPTION / TITLE	COMMENT
1	Header		"Multi-criteria search of a set of liquidity transfers - details"	Header text
2	Body		"Reference information"	Fixed text.
3	Body		Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
4	Body		"Status information"	Fixed text.
5	Body		Approval status	Shows approval status of the liquidity transfer. Possible values: - AWAP (Awaiting approval) - APPR (Approved) - REJE (Rejected) - RVKD (Revoked)
6	Body		Settlement status	Shows the settlement status of the liquidity transfer. Possible values: - CANC (Cancelled) - SETT (Settled) - USET (Unsettled) - PSET (Partially settled)
7	Body		RTGS status	Shows the RTGS status of the liquidity transfer. Possible values: - RNXE (Not executed) - RNAP (Not applicable) - RREJ (RTGS rejection) - RCON (RTGS confirmation)
8	Body		"Timeline information"	Fixed text.
9	Body		Entry timestamp	Shows the date and the time the liquidity transfer entered or was generated in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
10	Body		Settlement timestamp	Shows the date and the time of the attempted settlement in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
11	Body		"Categorisation information"	Fixed text.
12	Body		Transfer type	Shows the direction of the transferred liquidity. Possible values: - IBLT (inbound liquidity transfer) - OTLT (outbound liquidity transfer) - INLT (internal liquidity transfer order)

13	Body		Underlying transfer type	Shows the type of the transferred liquidity. Possible values: - SLTO (standing liquidity transfer order) - PLTO (predefined liquidity transfer order) - ILTO (immediate liquidity transfer order)
14	Body		Settlement transaction category	Shows the settlement transaction category of the liquidity transfer. Possible values: - LQTR (liquidity transfer) - TCAT (technical cash transfer)
15	Body		Settlement transaction sub-category	Shows the settlement transaction sub-category of the liquidity transfer. Possible values: - LQTR (liquidity transfer) - LTAC (Liquidity transfer all cash) - EDLT (EoD liquidity transfer) - MPOR (monetary policy operation cash rebalancing) - CARL (corporate action cash rebalancing) - ALOP (auto-collateralisation liquidity optimization)

16			"Cash information"	Fixed text.
17			Currency code	Shows the settlement currency of the liquidity transfer.
18			Transfer amount	Shows the amount of the liquidity transfer.
19			Settled amount	Shows the amount actually settled by the liquidity transfer.
20			Value date	Shows the date at which the liquidity transfer becomes effective. Displayed format is: YYYY-MM-DD

21			"Cash parties"	Fixed text.
22			Debited account number	Shows the account number from which the liquidity is sent.
23			Debited party BIC	Shows the BIC of the payment bank which owns the debited account.
24			Credited account number	Shows the account number to where the liquidity is sent.
25			Credited party BIC	Shows the BIC of the payment bank which owns the credited account.
26			NCB BIC	Shows the parent BIC of the payment bank

27	Body		"Process information"	Fixed text.
28	Body		Partial settlement flag	Shows if partial execution was allowed or not. Possible values: - F (false – partial settlement not allowed) - T (true – partial settlement allowed)

22.3.3 Layout sample

Output list:

INX09 - Multi-criteria search of a set of liquidity transfers

Multi-criteria search of a set of liquidity transfers - list

Number of liquidity transfers

Liquidity transfer instructor reference	Referred reference	Entry timestamp	Settlement timestamp	Approval status	Settlement status	Currency code	Transfer amount	Settled amount	Transfer type	Underlying transfer type	Settlement transaction category	Settlement transaction sub-category	Debited party BIC	Debited account number	Credited party BIC	Credited account number
LT12345	AB999	2013-06-30	2013-06-30	APPR	SETT	EUR	50000.00	50000.00	INLT	ILTO	LQTR	LQTR	PMBKDEFFXX	CASHACC001	PMBKDEFFXX	CASHACC002
CSH987	JB888	2013-07-01	2013-07-01	APPR	CANC	EUR		3750000.00	INLT	ILTO	LQTR	LTAC	PMBKDEFFXX	CASHACC003	PMBKDEFFXX	CASHACC004
...
...



Output details:

INX09 - Multi-criteria search of a set of liquidity transfers	
Multi-criteria search of a set of liquidity transfers - details	
Reference information	
Liquidity transfer instructor reference	LT12345
Referred reference	AB999
Status information	
Approval status	APPR
Settlement status	SETT
RTGS status	RNAP
Timeline information	
Entry timestamp	2013-06-30
Settlement timestamp	2013-06-30
Categorisation information	
Transfer type	INLT
Underlying transfer type	ILTO
Settlement transaction category	LQTR
Settlement transaction sub-category	LQTR
Cash information	
Currency code	EUR
Transfer amount	50000.00
Settled amount	50000.00
Value date	2013-06-30
Cash parties	
Debited party BIC	CASHACC001
Debited account number	PMBKDEFFXXX
Credited party BIC	CASHACC002
Credited account number	PMBKDEFFXXX
NCB BIC	NCBKDEFFXXX
Process information	
Partial settlement flag	T

Please note that this is not a screenshot out of the DWH, but a possible layout, which might change during the implementation phase. The values shown are only for illustration purposes and do not necessarily reflect real business related data.