5 Statistical Information Part

5.1 Introduction

5.1.1 Purpose of the document

Aim

The Data Warehouse (DWH) User Handbook, hereinafter referred to as UHB, aims to facilitate the use of the Data Warehouse Graphical User Interface. It is addressed to all DWH users, regardless of the parties and describes the full range of functionalities available in user-to-application (U2A) mode. The UHB provides detailed reference information on all GUI functionalities and step-by-step descriptions. Thus the DWH UHB provides helpful information on the use of the DWH GUI.

Actors

There is only one handbook for DWH addressing all actors: Central Banks (CB), Payment Banks (PB) and Ancillary Systems (AS). Specific chapters for CB users with advanced user's profile (see chapter Overview [▷ 4]) are marked with the annex "for advanced user" in the title of the chapter. All other chapters are relevant for each reader. [1]

5.1.1.1 UHB Methodology

To ease orientation and help you to find your desired information quickly several symbols and methodological elements are used throughout the DWH UHB.

Page

Every page of the UHB has a similar page layout. You can find the following elements:

l The header, which shows the chapter and the sub-chapter title,

l The text, which contains the main information, tables and screenshots

l The footer, which shows page number and the amount of pages of the document

Links

Links are illustrated throughout the UHB with a little triangle followed by a page number within squared brackets. These links help you to jump to related sections by clicking on them or turning to the relevant page.

Example: [▷ 209]

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[1] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Tables

Tables are used to present information in a clearly arranged format. They consist of a table head and a table body. The body is divided into a left and a right column. The left column contains keywords, for example field names, which are explained in the right column. Subsections within a table are preceded by a heading. The order of the description follows the appearance on the screens from left to right and from top to bottom.

Action steps

Step-by-step descriptions are divided into single action steps. These steps are numbered sequentially. Intermediate results are described where appropriate.

Screenshots

Screenshots are used to illustrate the corresponding text. Note that there might be minor deviations be-tween the screenshot and your screen appearance, according to your access rights or a specific selection you have made. In addition, some functions are mutually exclusive and cannot be represented in a single screenshot. In these cases, the screenshot illustrates the more relevant use of the screen.

Values shown on a screenshot might also deviate from the default values indicated in the description. In these cases, the description is valid rather than the screen-shot.

5.1.1.2 UHB Structure

The UHB is divided in eight chapters:

Chapter 1 The chapter **Introduction** explains the aim, the content and the approach of both the UHB and the DWH GUI. While the first section explains how to use the UHB, the second section focuses on technical requirements.

Chapter 2 The chapter **Introduction to the Data Warehouse** provides background infor-mation about the Data Warehouse itself and also about the software tool used as GUI.

Chapter 3 The chapter **First steps & basics** provides the reader with basic elements and the structure of the DWH GUI.

Chapter 4 The chapter **Working with reports** explains the reader how to

l   copy and save a report (see chapter Copy, save and export [▶ 43])

l   run a report (see chapter Running reports [▶ 51])

l   schedule a report (see chapter Scheduling reports [▶ 68])

Chapter 5   The chapter **Predefined reports** provides the reader with information about all predefined reports. [2]

The chapter **Predefined reports** provides the reader with information about all predefined reports.

5.1.2 Set-up and Login

5.1.2.1 GUI Access

Users are directed to an initial page named ESMIG portal that ensures proper routing to the web applications the user has been granted to enter. Refer to the Connectivity Guide specified in the ESMIG UDFS document, current version available, for details on the communication network and services. [3]

5.1.2.2 Technical Requirements

Before entering the GUI, make sure to implement all necessary preparations described below.

Such preparations may be subject to periodical review/update to comply with changing technical/regulatory scenarios.

Supported Web-Browsers   Please refer to ESMIG qualified configurations document annexed to the ESMIG UDFS. [4]

The required minimum screen resolution is 1366 x 768 pixel. Screen resolutions below this requirement are not supported and can lead to a deviating appearance and functionality of the GUI.

Even if the screen resolution fulfils the requirement defined above, it is important to note that scaling options provided by the operating system and the browser (e.g. 125% or 150%) may cause a deviating appearance and functionality of the GUI. If this is the case, the usage of scaling options is not supported.

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2   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

3   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

4   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

5.2 Introduction to the Data Warehouse

5.2.1 Overview

Context of Usage

The aim of the DWH is to store and compile information coming from TARGET2-Securities (T2S) and common components i.e. Common Reference Data Management (CRDM), Billing (BILL) and Business Day Management (BDM) in a homogenous manner at business level.

The DWH provides access to data in U2A mode and permits access to data within the databases. It gives a business-oriented view of the collected data without any detailed technical database terminology. Therefore, no knowledge about the database structure of T2S is required. It provides information through reports as predefined reports.

Parties

The DWH consolidates the content of the sources into a single database for reporting purposes and offers pre-defined reports to the users of the following T2S parties:

l Central Banks (CB),

l Central Securities Depositories (CSD)

Access Rights

The precondition for a user to obtain access to the DWH is a setup in CRDM by the respective party. Access to the DWH depends on the user's profile, which ensures that the user is allowed to perform the requested action(s). There are two user profiles reflected as privileges in CRDM:

l Normal user profile: will be available for CB/CSD users only.

l Advanced user profile: will be available for CB/CSD users only.

The data scope in the DWH follows the following rules:

l Users have access to their parties' data based on the data scope according to the hierarchical model (for details please refer to CRDM UDFS).

l For CBs/CSDs: Each CB/CSD has access to granular data for all parties belonging to its system entity. Moreover, each CB/CSD has access to aggregated data of all system entities.

DWH platform

The DWH uses Cognos as platform. It is an enterprise wide Business Intelligence (BI) solution, mostly used for reporting. Cognos is a web-based solution. Both the development and the end user interface are displayed on the web. It supports Relational Online Analytical Processing (ROLAP) and Multidimensional Online Analytical Processing (MOLAP) data sources.

The DWH provides reports to users in different formats in user-to-application mode (U2A) or to other applications in application-to-application mode (A2A). The user can run a report directly in the DWH GUI (Cognos) and export the result.

A2A & U2A mode

The second option is A2A delivery of the report as a file. To achieve this, the report has to be scheduled as described in chapter Scheduling reports [▶ 68].

Note: A CB user with advanced user profile was used in order to show the full scope of all screenshot pictures presented in this document. [5]

5.2.2 Process of the Data Warehouse

DWH layers

DWH receives data from different services and common components and processes the data in order to make them available via reports and files. The data passes through the following three layers:

1. landing zone,
2. core layer,
3. enterprise layer.

The data are transmitted into the landing zone of the DWH as a copy after the end of each business day (EoD). The landing zone buffers the data before they are selected and loaded into the core layer.

The core layer stores only granular, validated, harmonised and historicised data.

From the core layer the data are loaded into the enterprise layer. In the enterprise layer the data are aggregated, calculated and prepared for reporting and analysis in a dimensional structure.

The stored data cannot be retrieved in the landing zone; instead, detailed structured and aggregated data can be accessed through the reports. The reports are built using the data in the core and the enterprise layer.

After processing (data transformation and pre-calculations) of the transmitted data within the DWH, data from the previous business day are available in the DWH at the start of the new calendar day at the latest.

Diagram

The following diagram provides a high-level overview of the flow from the source through the different DWH layers: [6]

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[5]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

[6]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.
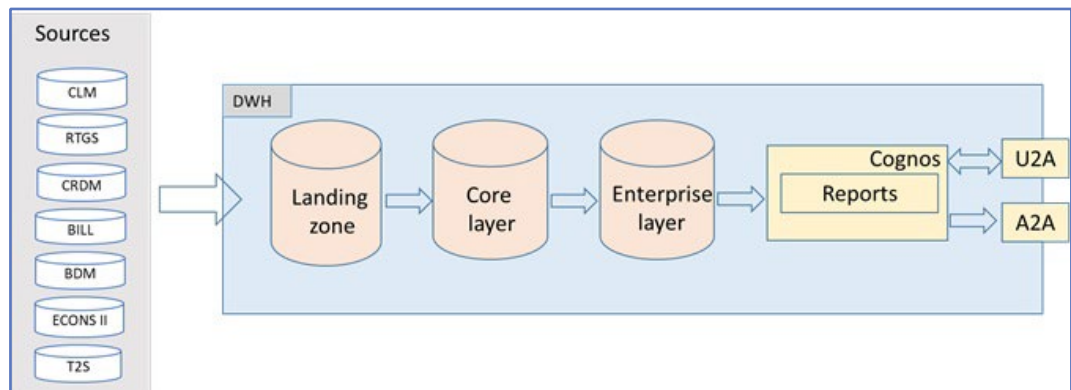
Illustration 1: DWH high level overview [7]

5.3 First steps & basics

5.3.1 Access to the DWH

Access to the DWH is managed through the Eurosystem Single Market Infra-structure Gateway (ESMIG). ESMIG provides to the DWH specific credentials found in CRDM for a specific user-id. This ensures that you have access to the relevant information depending on the party you belong to, the party type and your privilege. [8]

As soon as your login is successful for the first time, you will see the welcome page.

The welcome page provides quick access to the product functionalities and content.

Welcome Page
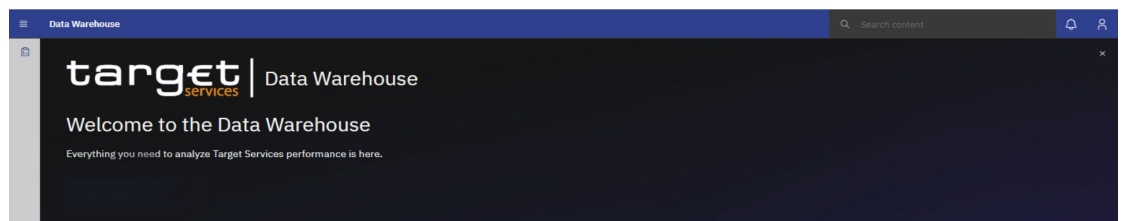
Illustration 2: Welcome page [9]
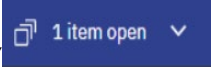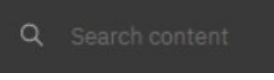
The welcome page consists of the following building blocks:

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[7]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

[8]   For details on the network communication and services, refer to the Connectivity Guide specified in the ESMIG UDFS.

[9]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.
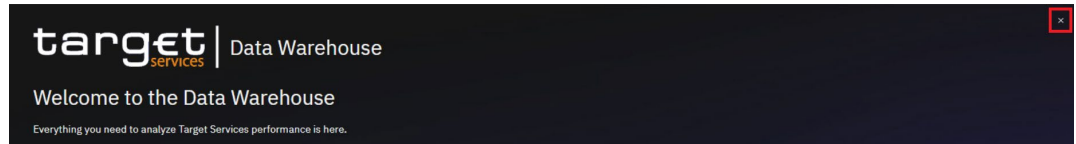
Global application bar

The global application bar (the blue bar at the top of the screen) is a constant element of the user interface.

When the welcome page is open, the following, standard options are available:

l "**Open menu**" icon ( )

l "**Data Warehouse**" home page link ( )

l "**View switcher**" - only visible if at least one document is open ( )

l "**Search content**" ( )

l "**Notifications**" icon ( )

l "**Personal menu**" icon ( )

Welcome banner

You can hide the banner by clicking the "**Close**" icon ( ) or you can go to the personal menu, and under "**Profile and settings > Settings**", toggle the "**Welcome banner**" switch on or off.

5.3.2 Navigating in the DWH GUI – Global application bar

5.3.2.1 Open Menu

The "**Open menu**" is the main access point to the Cognos Analytics.

Click the "**Open menu**" icon ( ) in the application bar to access the menu options.

5.3.2.2 Data Warehouse icon

By clicking on the "**Data Warehouse**" icon ( ) you return to the "**Wel-come**" page.

5.3.2.3 View Switcher

In the DWH GUI different pages each containing another report can be open at the same time. The "**View switcher**" in the application bar provides a convenient way to navigate between open views, and closes the views when they are no longer needed. You can navigate between different types of items, such as folders, reports, schedules, and more, from this view.

Illustration 3*:* Welcome page - navigation view

In the following example, you open a report and a report view. The "**View switcher**" provides the ability to view both of the objects:
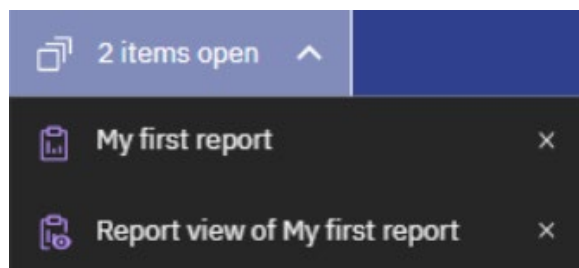

Illustration 4: Welcome page - navigation view - items

By clicking on the report or the report view, you can switch between the report and the report view:
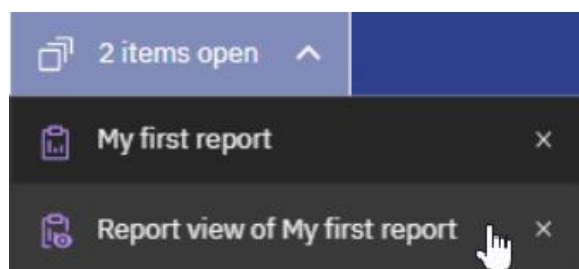

Illustration 5: Welcome page – navigation view – items – report view selection

5.3.2.4 Search content

Search content is a quick and easy way to find content in Cognos.

You can search for items such as reports, folders etc. You can also search for table or column labels, XML report specifications, shortcuts, templates, and more.
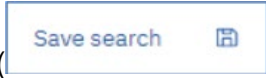
Search content does not return results for content that is archived, but you can access archived content from any report that is listed in one of your folders.

The search content box is located in the application bar, as shown in the following screen capture:

Illustration 5: Welcome page – Search content

To find items, type the search terms (keywords, phrases, strings), and click the Enter key. After the search results are listed, you can save your search by clicking

the "**Save search**" button ( ). If your search returns too many results, you can click the "**filter**" icon ( ), and select the options that you want. The filter option is only available after you do an initial search. The filters are saved with the search.
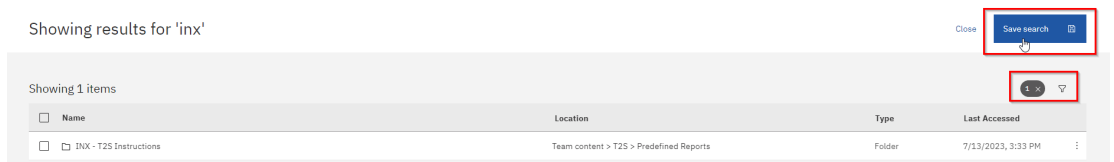

Illustration 6: Welcome page – Search content - Save search

From the search results page, you can initiate actions on the returned items. If you select multiple items (by clicking their check boxes), the related actions that are available for all or at least one item are shown in the toolbar, above the search results.
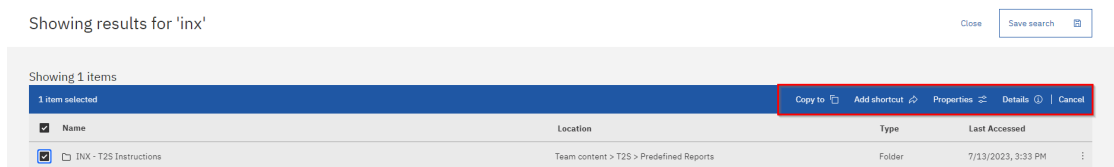

Illustration 7: Welcome page – Search content - initiate actions

To view the actions for a specific item, select the checkbox for this item (all other items must be deselected), and click its "**Action menu**" (⋮) icon. The actions that

are available for the selected item are shown. For example, the following screen capture shows actions for a report.
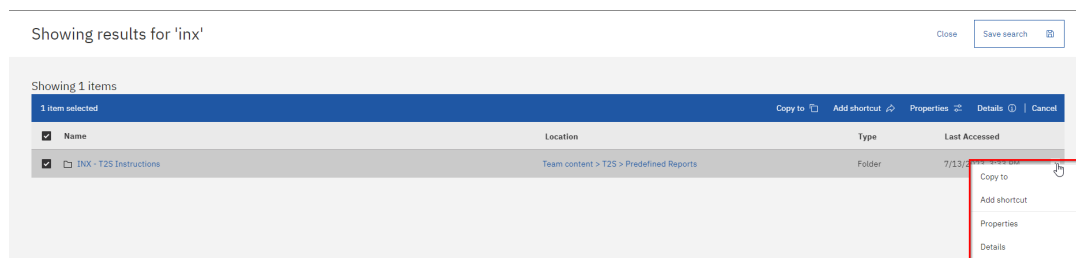

Illustration 8: Welcome page – Search content - Action menu

Special characters and search in double quotation marks

You can use the following special characters in your search terms:

"~`!@#$%^&*()-+={[}]|:;'<,>.?/"

When you enclose your search terms in double quotation marks (" "), the search results include only those instances where the terms appear in the exact order as within the double quotation marks.

5.3.2.5 Notification

Notifications help you stay on top of important data.

If you view a saved output and you want to know when there is a new version of the report, you can click the "**Notify me**" button. A saved output is either a report view in html format or the html view of the report when the option "**Run in background**" is selected. If you choose to be notified when a new version is available, you are notified every time t a new version of the report is delivered..
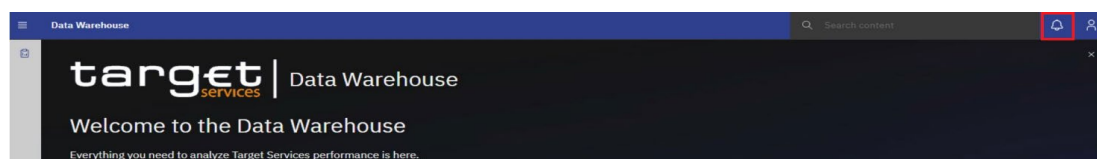

Illustration 9: Welcome page - Notification

The Notify me option is available in view mode of an html output of a report or a report view when it is saved in "My content" folder when you tap the "More" button in the application bar.

Illustration 10: More options – Notify me

If you request notification and then someone runs that report, you get a notification with a link to the updated version.

When you subscribe, if you choose the "**Save the report on the system**" delivery option, you receive a notification with a link to the new report version.

To see all your notifications, tap the "**Notifications**" icon in the application bar. When you revive a new notification, a number is added to the icon .

5.3.2.5.1 Subscribing to reports

When you subscribe to reports, you pick the time, date, format, and where you want it delivered. When you subscribe to a report, the subscription includes all your prompt and parameter values.

The subscription option is available in the application bar when you run and view a report, but not when you are in editing mode or when you view saved output.
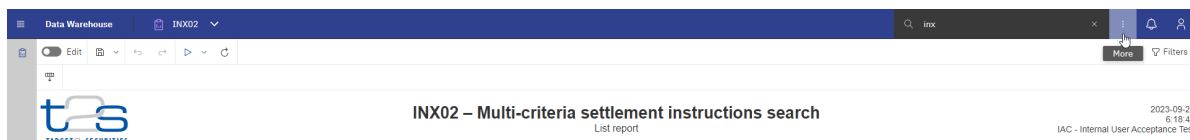

Illustration 11: Welcome page - Notification – subscribe

Note for users with advanced user profile:

To ensure that you are in view mode, and not in edit mode, turn off the "**Edit**" toggle ().

If you edit a report, you must save it before you can subscribe.

After you subscribe, each time your report is delivered, you are notified by a red circle on the

"**Notifications**" icon (⬚) in the application bar.

The number in the red circle indicates the number of notifications that you have not yet viewed. Tap the notifications icon to find a message with a link to view the report output.

After you create your subscriptions, you can view and manage them. For more information, see chapter Scheduling reports [▶ 39].

5.3.2.6 Personal menu

In the "**Personal menu**" icon you can find settings to customise your DWH experience.

You can view and edit your personal and regional information, monitor the system activities etc. The user can edit the time zone, the product language and view the capabilities granted by the administrator. For further information, please refer to chapter Profile and settings [▶ **Error! Bookmark not defined.**].
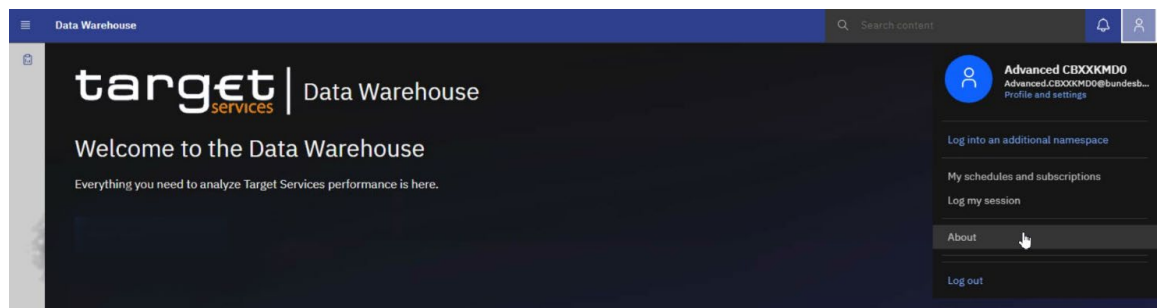

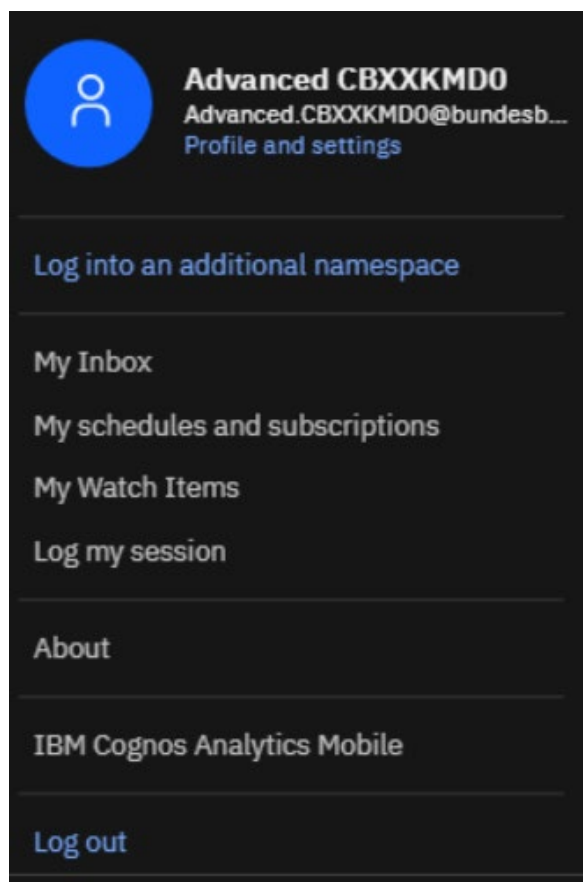*Illustration 12*: Welcome screen – Personal menu (1)

Illustration 13: Welcome screen – Personal menu (2)

5.3.2.6.1 Profile and settings

In the "**Profile and settings**" menu you can find more information about your user under "**Profile**". Please note, that some of the settings displayed have to be changed in CRDM e.g. User information, granted privilege.

For example you will see your email address if available in CRDM.

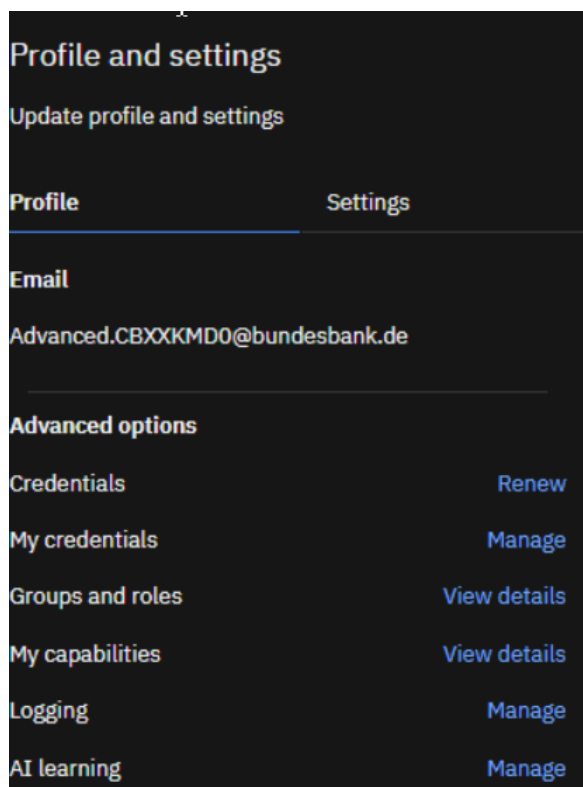You can also find information about "**Groups and roles**" and "**My capabilities**" described in detail hereafter.
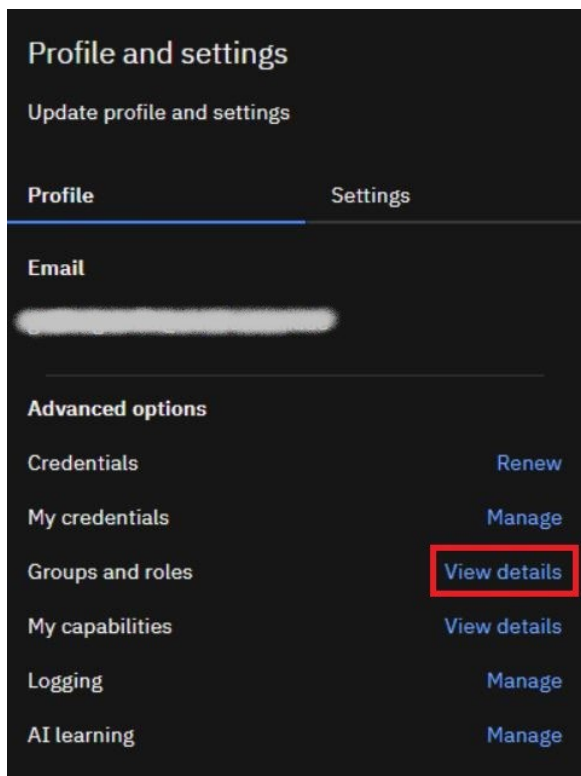
Illustration 14: Welcome screen – Personal menu – Profile and settings – Profile

Groups and roles

You can find the groups and roles you are associated to by clicking on "**View details**" at the right of "**Groups and roles**". Please refer to Understanding user rights and access rights (advanced users) [▷ **Error! Bookmark not defined.**] to find more information about groups and roles.

Illustration 15: Welcome screen – Personal menu – Profile and settings – Personal – Groups and roles
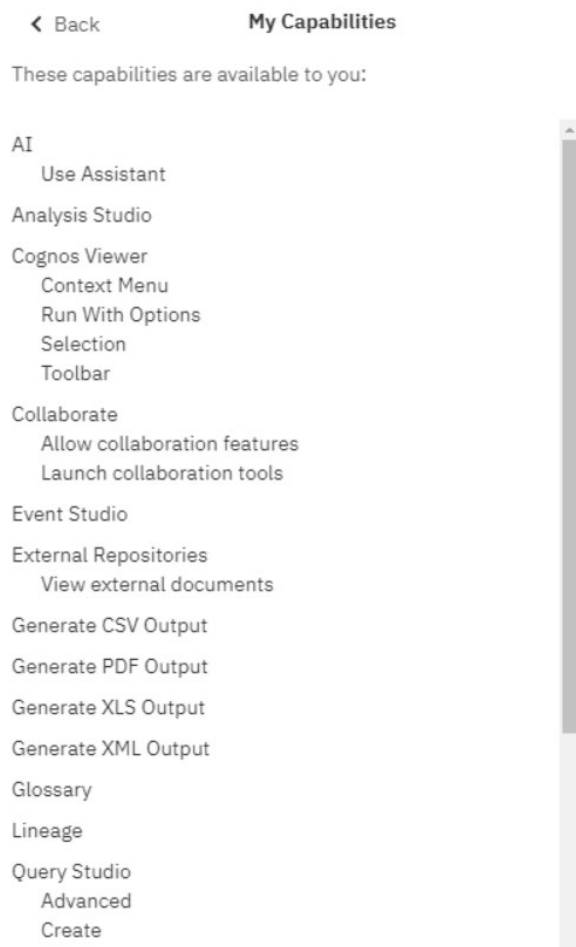
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My capabilities

The capabilities control access to different administration tasks and different functional areas of the user interface in DWH. You can find the capabilities assigned to you by clicking on "**View details**" on the right of the section.
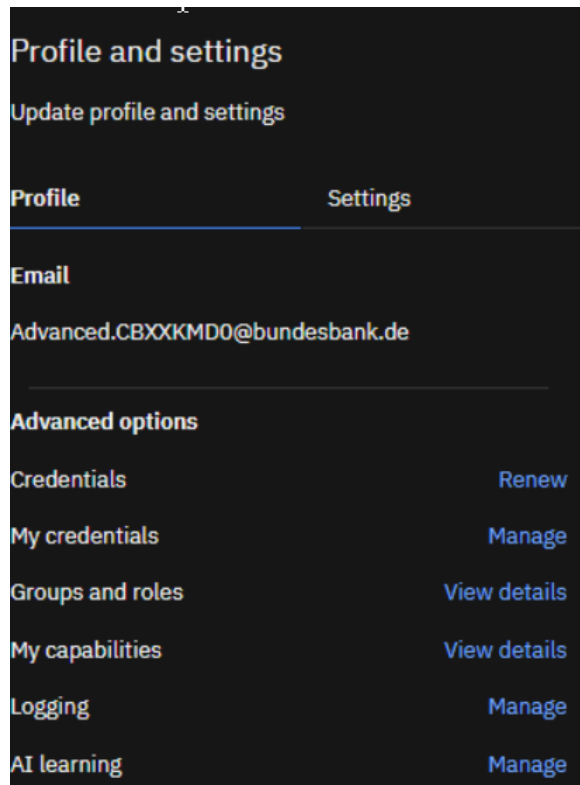
Illustration 16: Welcome screen – Personal menu – Profile and settings – Profile – My capabilities (1)

Illustration 17: Welcome screen – Personal menu – Profile and settings – Profile – My capabilities (2)

5.3.2.6.2 Logging

You can use "**Logging**" to enable detailed, diagnostic logging for your current DWH session. This can be useful to support the analysis of the Operational Teams in case you run into reproducible problems or errors while using the Data Warehouse. In such a case, you can turn logging on and then perform the steps that lead to the problem or error you encountered. Session logging can run for one hour maximum, but can be turned off at any time.

A unique identifier is generated to allow the administrator to identify the session logging data. Record the log identifier before you turn off the logging or close your browser. Please remember to add this identifier to your ticket when requesting help.
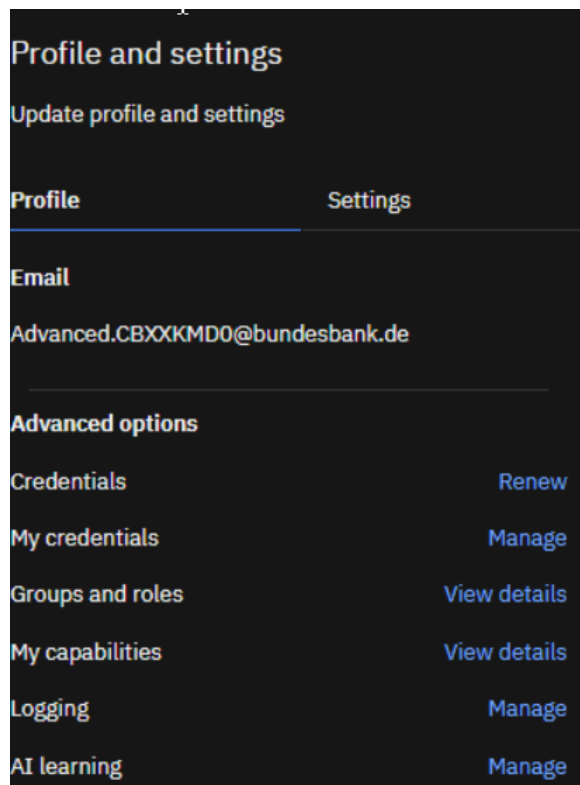
Illustration 18: Welcome screen – Personal menu – Profile and settings - Logging
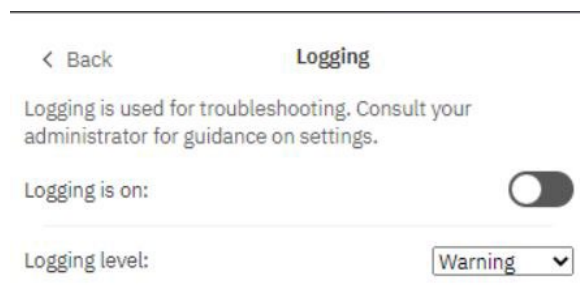

Illustration 19: Welcome screen – Personal menu – Profile and settings – logging

In some circumstances, IBM customer support might direct you to increase the logging level. You can set it to one of the following levels:

Error

Basic level of logging that tracks only major error messages that occur during processing on the client work-station.

Warning

The next level of logging that includes all the information from the Error level of logging and includes warnings about situations that might not affect your system function.

Information

This level of logging aggregates all previous levels of logging and includes more detail about the regular operation of the user interface. You might notice that performance at this level is slower.

Debug

This level of logging contains the most information. Use it if you are testing your own extensions or when you are advised by a member of the software development team or customer support. You can expect that performance at this level is noticeably slower.

Logging levels are stored in the browser cache. If you clear the browser cache, logging levels return to the default setting.
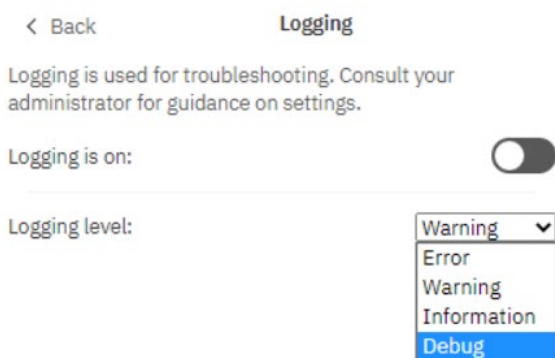
Illustration 20: Welcome screen – Personal menu – Profile and settings - logging level

5.3.2.6.2.1 Profile and Settings – Settings

You can set up settings for your DWH applications. To set your settings in the personal menu click on "Profile and settings" and then "Settings".
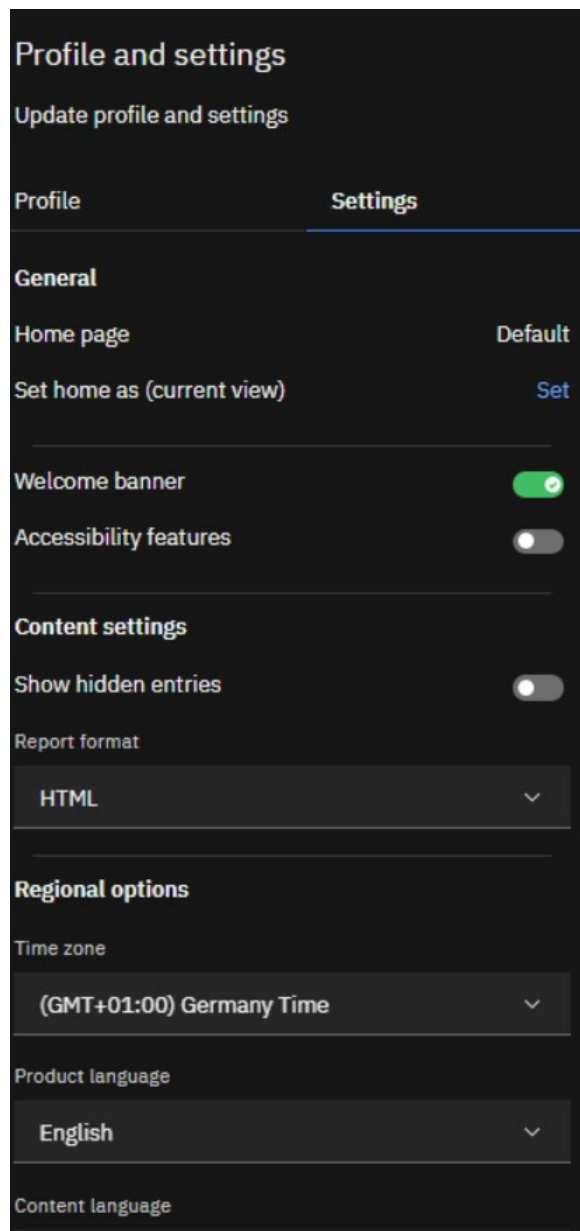
Illustration 21: Welcome screen – Personal menu – Profile and settings – Settings

Home page

In case a different page than the default is set, the user can reset to the default

Report format

The default value for the report format is html

But you can choose also one of the following formats:

l   Excel (same content as html but as Excel file)

l Excel Data (only the report data is exported – Not recommended since it does not work properly)

l Pdf

l Html

l Csv

l Xml

Turn on accessibility features

Accessibility features assist users who have a disability, such as restricted mobility or limited vision, to use information technology content successfully

Show hidden entries

When you first sign in to the DWH, you can see hints that help you navigate through the user interface. If you turn the hints off, but want to show them again, select the "Show hidden entries" check box.

Language settings

The default language is English.

You can select the language that you prefer for the DWH user interface. If your data and reports are available in multiple languages, you can also select the language that you prefer for the content. There is also support for bidirectional languages such as Hebrew, Arabic, Urdu, and Farsi. Report authors can control the display of native digits and the direction of text, crosstabs, and charts.
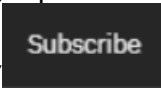
5.3.2.6.3 My schedules and subscriptions

This menu item allows you to browse through the list of all report runs scheduled for the day. You can view all your scheduled activities and subscriptions on the "**My schedules and subscriptions**" panel.

The subscription option is available when you run and view a report, but not when you are in editing mode or when you view saved output.

In order to subscribe to a report:

Run a report.

In the application bar, tap "**More**" icon in the application bar ( ) and then tap the "**Subscribe**" text ( ).

Select your subscription options, and then tap "**Create**".

The subscriptions have the following characteristics:

A subscriber requires only Read and Execute permissions for the report.

There can be up to 32 subscriptions for the same report.

Created by running a report and, in view mode, tapping the "**More**" icon (　　) in the application bar.

Only the subscriber can view their subscription.

Only the most recent saved report output is available.

The report can be run daily or weekly.

You can view a list of your scheduled activities that are current, past, or upcoming on a specific day.
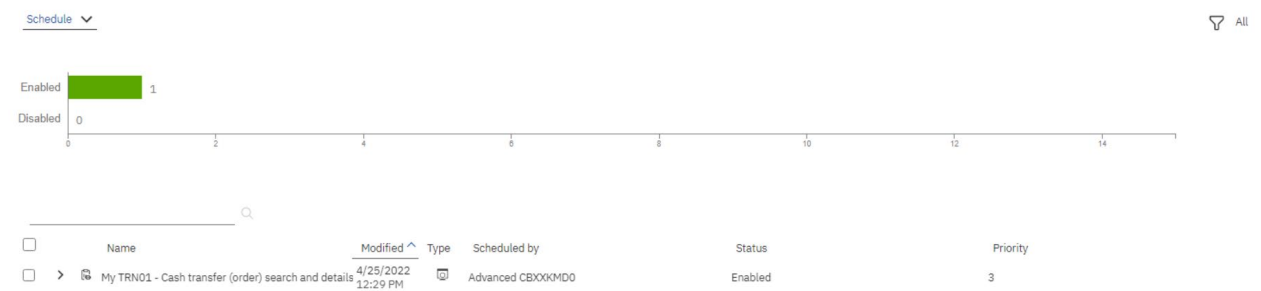
Illustration 22: Welcome screen – Personal menu – My schedules and subscriptions

You can filter the list to show the entries you want to see by clicking on the down arrow next to the "**Schedule**".

Illustration 23: Welcome screen – Personal menu – My schedules and subscriptions - Filter

The following screenshots show the upcoming and the past schedules respectively:
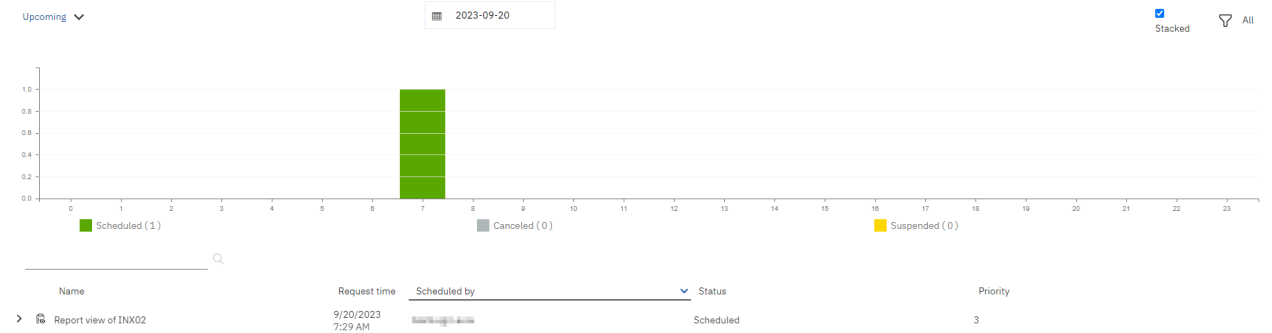
Illustration 24: Welcome screen – Personal menu – My schedules and subscriptions – Upcoming schedules
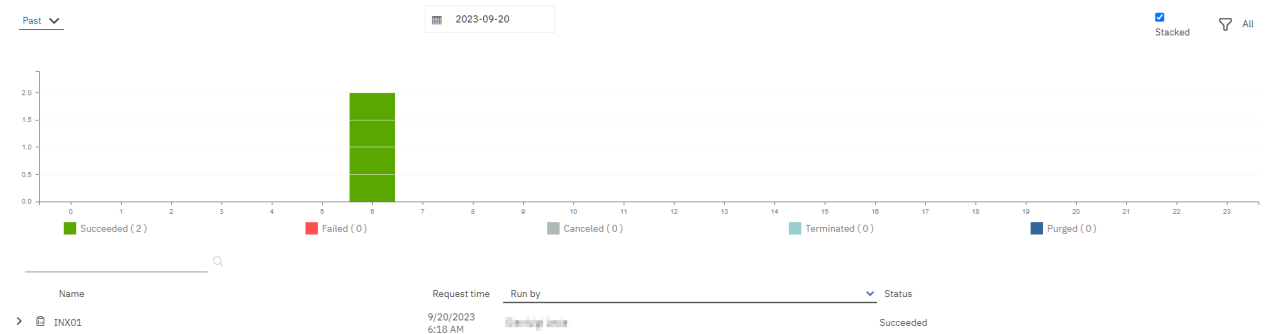
Illustration 25: Welcome screen – Personal menu – My schedules and subscriptions – Past schedules

In general you can enable, disable, modify, or remove subscriptions, and view their saved outputs or the archived version details panel for information such as the run status and run time.

All this information are available by clicking on the "**More**" icon (   ):
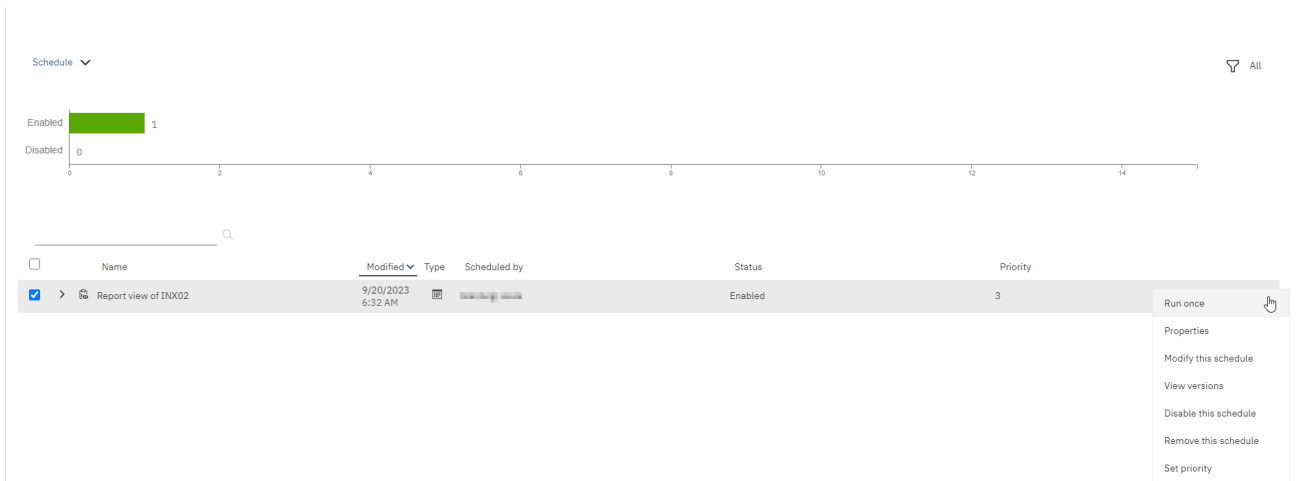
Illustration 26: Welcome screen – Personal menu – My schedules and subscriptions

Enabled: The Status "**Enabled**" informs the user that the schedule is active.

Run once: By clicking here, the user can run the report once:

Illustration 27 b*:* Welcome screen – Personal menu – My schedules and subscriptions

You can find further information on how to run a report in the chapter Run a report step-by-step [▶ **Error! Bookmark not defined.**].

Modify this subscription: Change the settings for the scheduled report.

Illustration 28: Welcome screen – Personal menu – My schedules and subscriptions – Modify

View versions: The versions of the report, that is the date it was executed after it was successfully scheduled
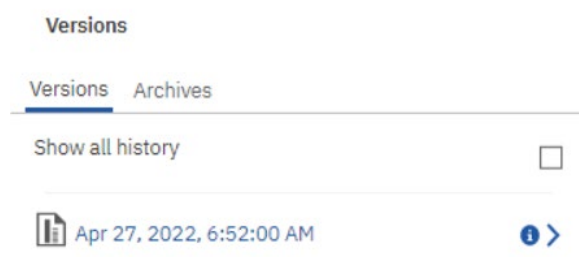
Illustration 29: Welcome screen – Personal menu – My schedules and subscriptions – View versions

Disable this subscription: By clicking this option, the user disables the schedule

Illustration 30: Welcome screen – Personal menu – My schedules and subscriptions – Disable schedule

Remove this subscription: The schedule will be deleted
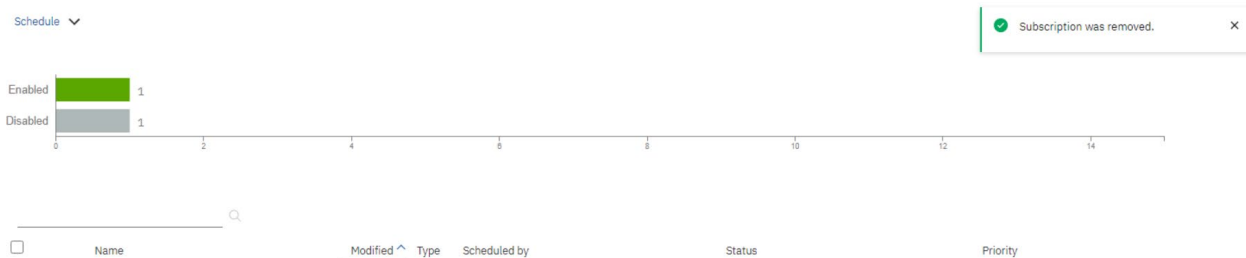
Illustration 31: Welcome screen – Personal menu – My schedules and subscriptions – Remove schedule

In the top right corner, the user will find another filter.

Illustration 32: Welcome screen – Personal menu – My schedules and subscriptions – Filter (2)

By clicking on "**All**" ( ) button, the user will be presented with further options.

Illustration 33: Welcome screen – Personal menu – My schedules and subscriptions – Filter (2) - Further options

Subscription type: By clicking on the dropdown next to the "**Subscription type**" the user will be able to filter to see either the subscriptions or the activities.

Verify the choice by clicking on the "**Apply**" button ( ).
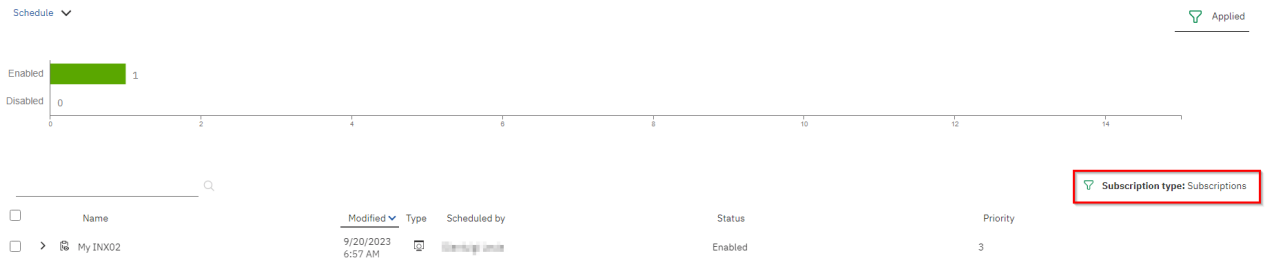
Illustration 34: Welcome screen – Personal menu – My schedules and subscriptions - Subscription type

Status: By clicking on the dropdown next to the "**Status**", the user can choose to see either the "**Enabled**" or the "**Disabled**" schedules:
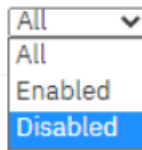
Verify the choice by clicking on the "**Apply**" button ( ).
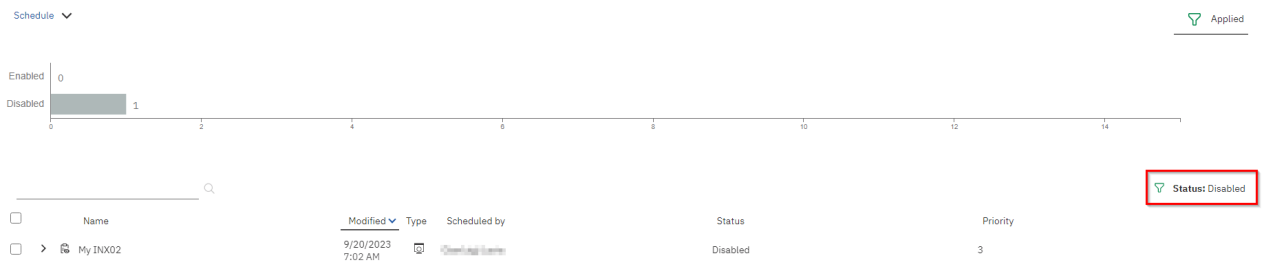
Illustration 35: Welcome screen – Personal menu – My schedules and subscriptions – Status disabled

Priority: By clicking on the dropdown next to the "**Priority**", the user can choose to select different schedules according to the priority.
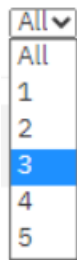
Verify the choice by clicking on the "**Apply**" button ( ).

Illustration 36: Welcome screen – Personal menu – My schedules and subscriptions – Schedules Priority

By clicking on the down arrow next to "**Advanced**", the user is presented with further options.

Illustration 37: Welcome screen – Personal menu – My schedules and subscriptions – Advanced

By clicking on the "**All**" text ( ) next to the "**Type**", the user can choose which type of schedule to see, i.e. Report or Repot view:

Illustration 38: Welcome screen – Personal menu – My schedules and subscriptions – Advanced - All - Type of schedule
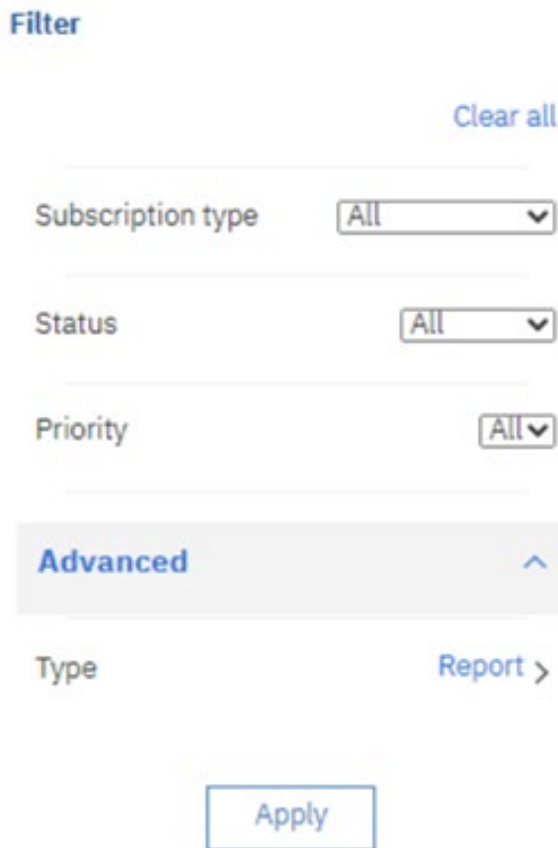
Illustration 39: Welcome screen – Personal menu – My schedules and subscriptions – Advanced - All - Type of schedule – Report

By clicking on "**Back**" text in the upper left corner (< Back) and clicking on the "**Apply**" button (Apply), the user can see the type of schedule that has been chosen.
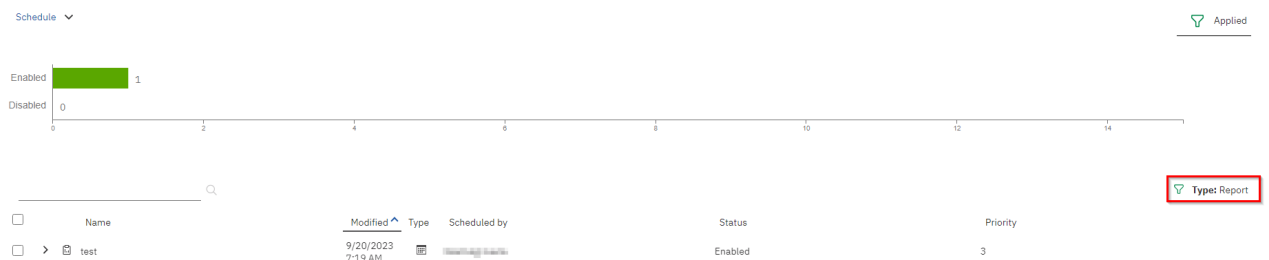
Illustration40: Welcome screen – Personal menu – My schedules and subscriptions – Advanced - All - Type of schedule - Report

5.3.2.6.4 Log out

In order to log out you can use the "**Log out**" item from the personal menu in the toolbar.
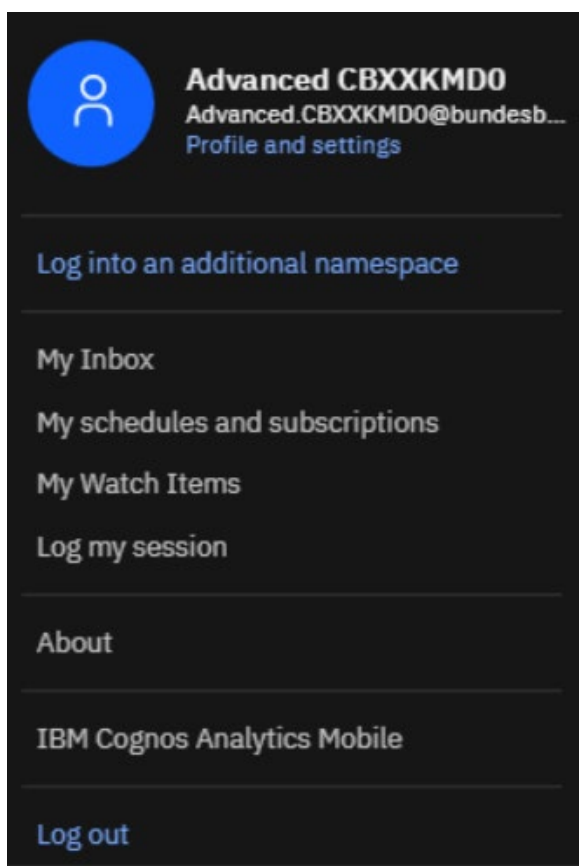
Illustration 41: Personal menu - Log out

5.3.3 Navigating in the DWH GUI – menu

On the left side of the screen you can find the "**Open menu**" icon (   ) with different folders and the "**System information**" (   ).
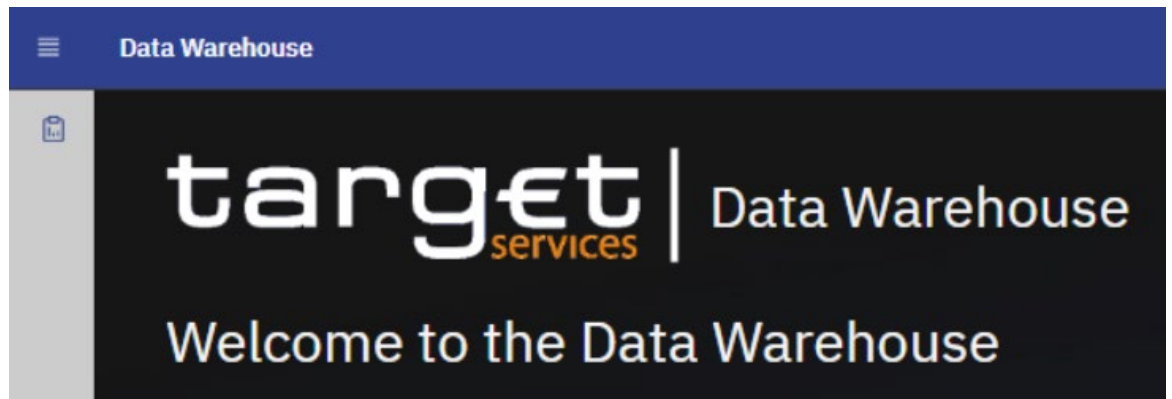
Illustration 42: Welcome page - menu [10]

5.3.3.1 Target services logo

By clicking on the "*Target services*" logo, you return to the "*Welcome*" page. [11]

5.3.3.2 Home icon

The first icon on the left side is the "*Home*" icon.
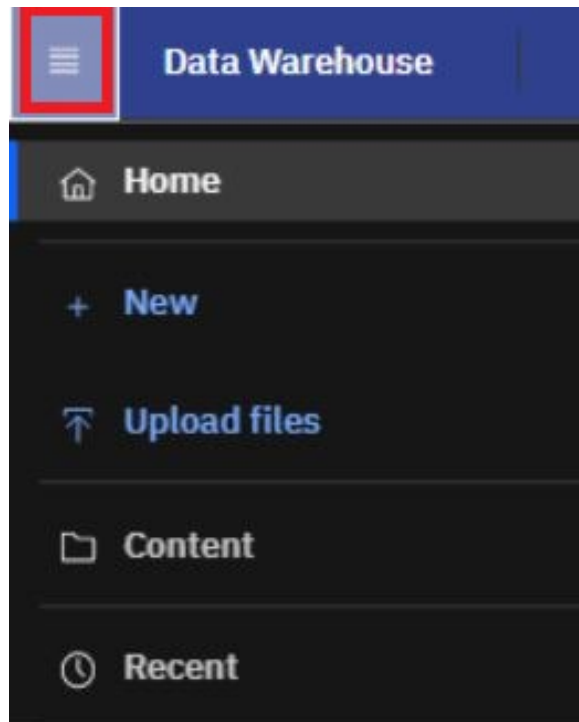
Illustration 43: Welcome page - Home

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[10]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

[11]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

By clicking on this icon it is always possible to return to the "*Welcome*" page (the standard one or the one you have specified – for further information refer to chapter Access to the DWH [▸ 6]) from everywhere in the DWH GUI. [12]

5.3.3.3 Search function

To find items in your own or in the team content type the search term in the "**Search**" field. In the search field - you can type in one or multiple keywords and press "**Enter**". You can search for folders or predefined reports.
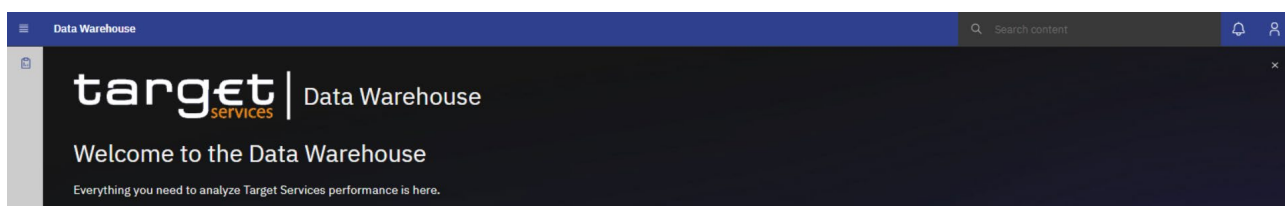
Illustration 44: Welcome page - Search [13]

5.3.3.3.1 Narrow your search with filters

After a successful search, the filter function is available. In case your search returns too many results, you can click on the "*Filter*" icon and select for example specific search results or dates to modify the result list.
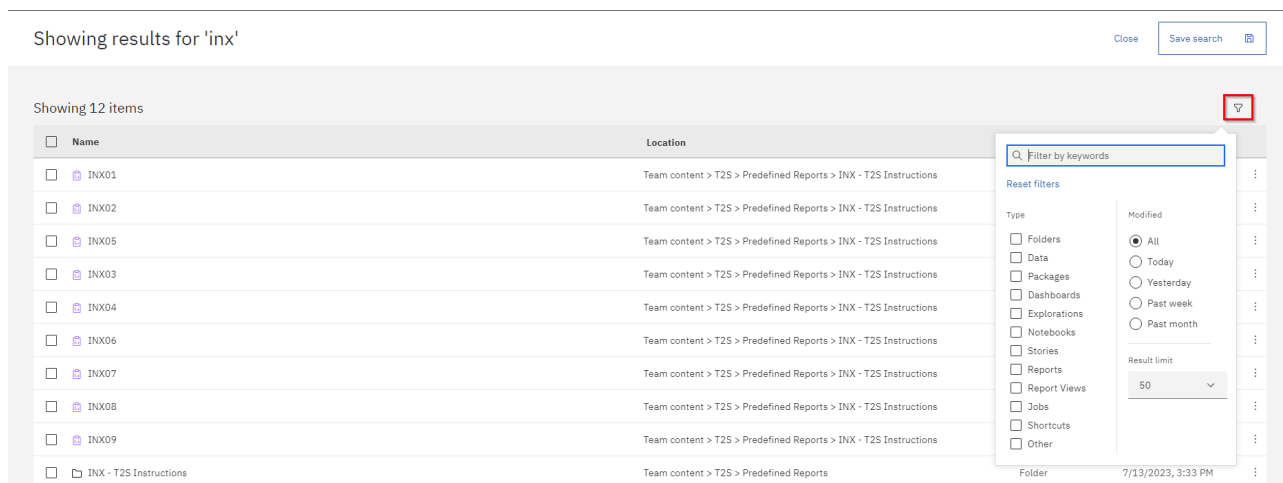
Filter Icon   *Illustration 45:* Welcome page - filter options [14]

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12   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

13   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

14   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

5.3.3.3.2 Save search results

After you have performed a search and the results are shown, you can save the results of your search. The "*Save*" icon is only available after a successful search.

Save Icon
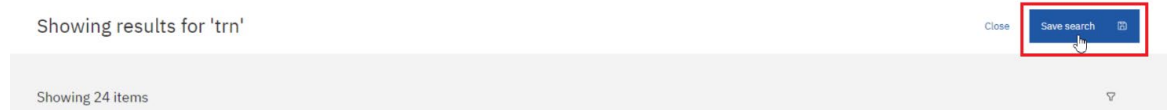
Illustration 46: Welcome page - Search - Save icon

After clicking on the "*Save*" icon, a message pops up, that informs you that the search was saved.

The result of the search will be available later, even after the search is closed, or the user signs out.

If you do not save the result, the next search will overwrite the previous:

In order to delete a previously saved search, click on the "*Remove*" button of the saved search you intend to delete.

Remove Search

Illustration 47: Welcome page – remove search

Save Search

In case you save the search, the search result will be available in the "*Saved searches*" list, even after you sign out.

Illustration 48: Welcome page - Search - Saved searches [15]

5.3.3.4 System information

Behind "*System information*", you find a menu with a welcome page and user information.

Illustration 49: Welcome page - System information link

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15   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Welcome Page

This page serves as an introduction to this menu and informs you about the content of this menu.
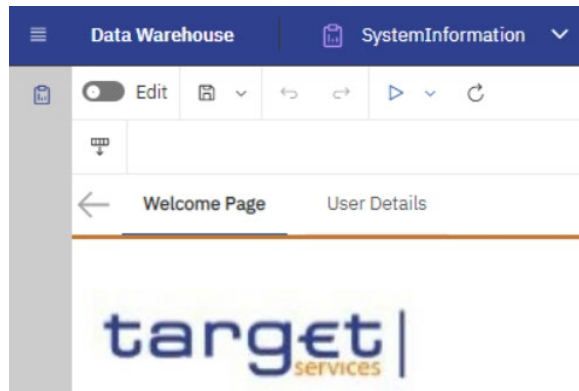
Illustration 50: Welcome page – System information menu

User Details

Here you can see additional user information, such as user details concerning your User ID, which is needed to identify you in case of support. In addition, you will find your name, the name of your institution, and system information such as the environment (production or test environment) you are working on. The last business day is also mentioned to give you the information, which was the last business day loaded into the DWH completely.

5.3.3.5 Recent

If you want to see pages, folders or reports that you recently viewed you can find the list under "*Recent*".

Recent View
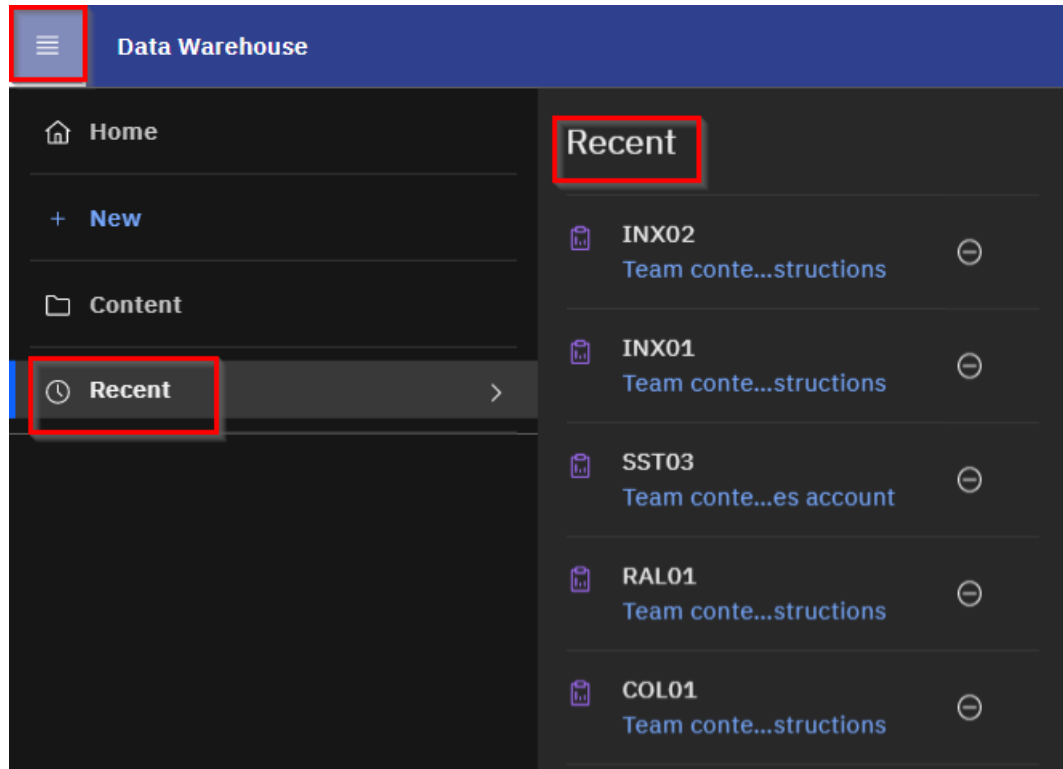
Illustration 51: Welcome page – Recently viewed

5.3.3.6 New

The "*New*" option is only visible for CB/CSD users granted with the "*Data Ware-house advanced user*" privilege in CRDM. Only with this privilege it is allowed to create user-defined reports. For more information refer to the DWH UHB chapter Creating reports (just advanced users).
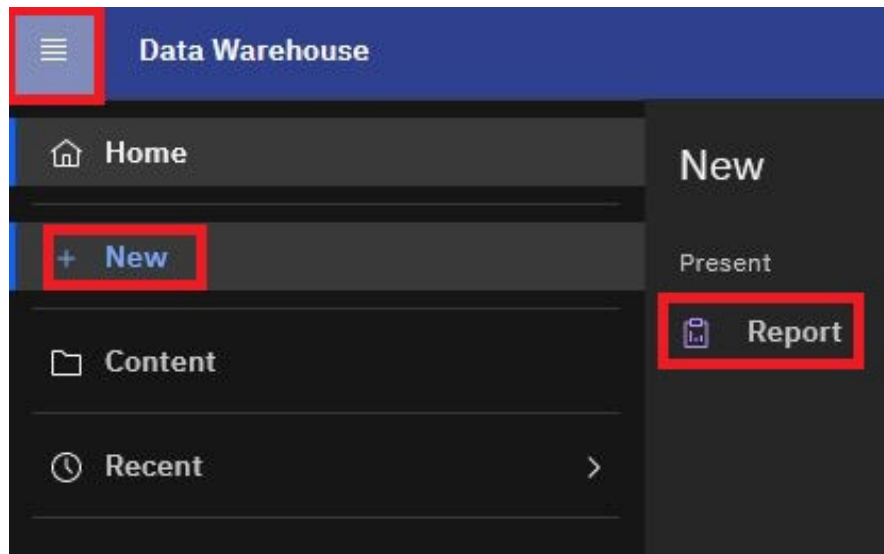
Illustration 52: Welcome page - New [16]

5.3.4 Personal Folders

5.3.4.1 Team content

After clicking on the "**Open menu**" icon and then clicking on "**Content**", you will be presented with a screen having two tabs, "**My content**" and "**Team content**". Under "*Team content*", you can find all reports you are allowed to run and view, depending on the party type you belong to. For information about each predefined report and who is allowed to use it, refer to Predefined reports [▶ 77]. For CB/CSD users a specific CB/CSD folder can be found, where CB advanced users can store adapted or user-defined reports and share them with normal users within their CB/CSD. This enables also other users of this CB/CSD with the normal user privilege to execute reports previously designed by an advanced user.

CB/CSD Shared Folders

Additionally, the CBs/CSDs shared folder is included in here. With this folder, CBs/CSDs can share reports with other CBs/CSDs.

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16   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.
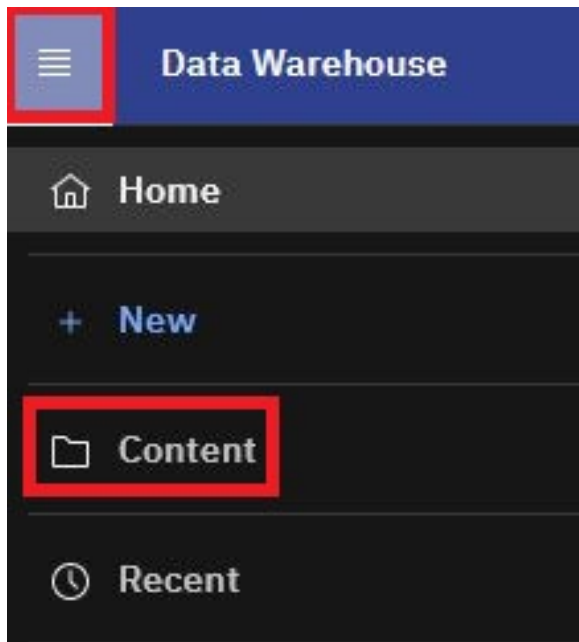
Illustration 53: Welcome page - Team content

You can see the following content within "*Team content*".
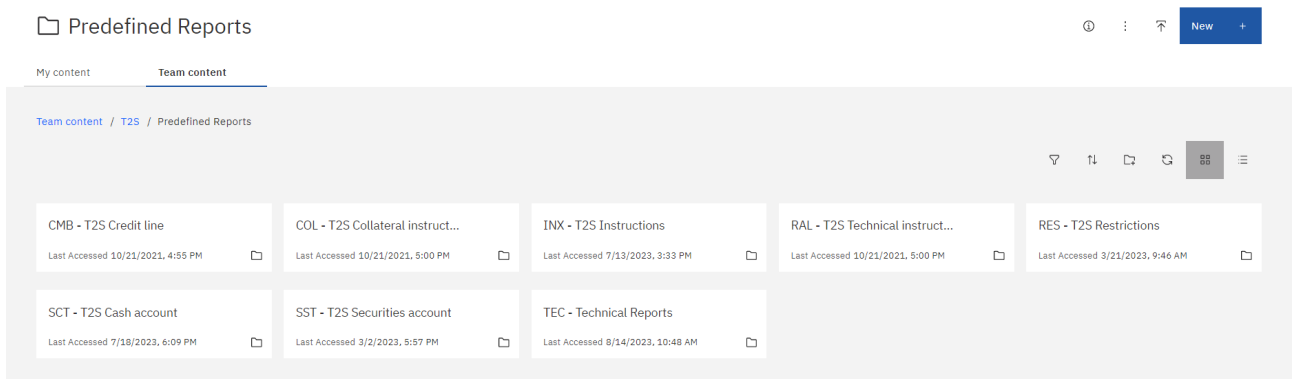
Illustration 54: Welcome page- Team content - folder structure

In case you are a CB/CSD user, you will see this structure in "*Team content*":
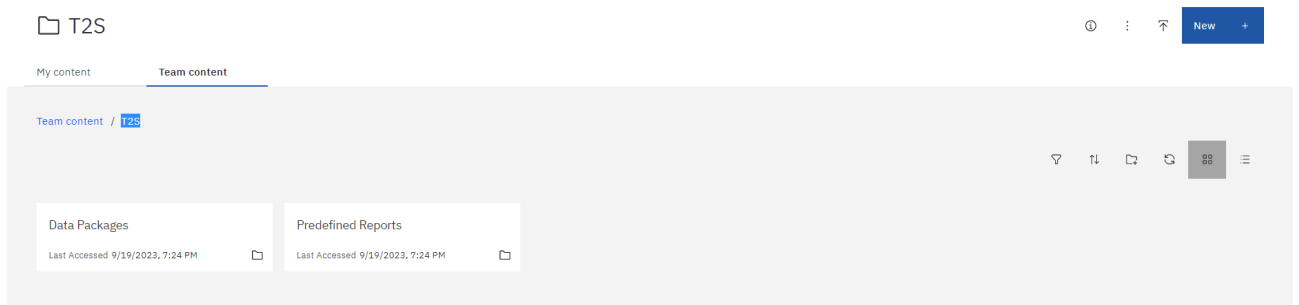
Illustration 55: Welcome page - Team content - folder structure (CB user)

Data Packages

In the "*Data Packages*" folder, you can find the data model that was used to create the reports. This is an information item only (showing the date and time of the last update of the data model).
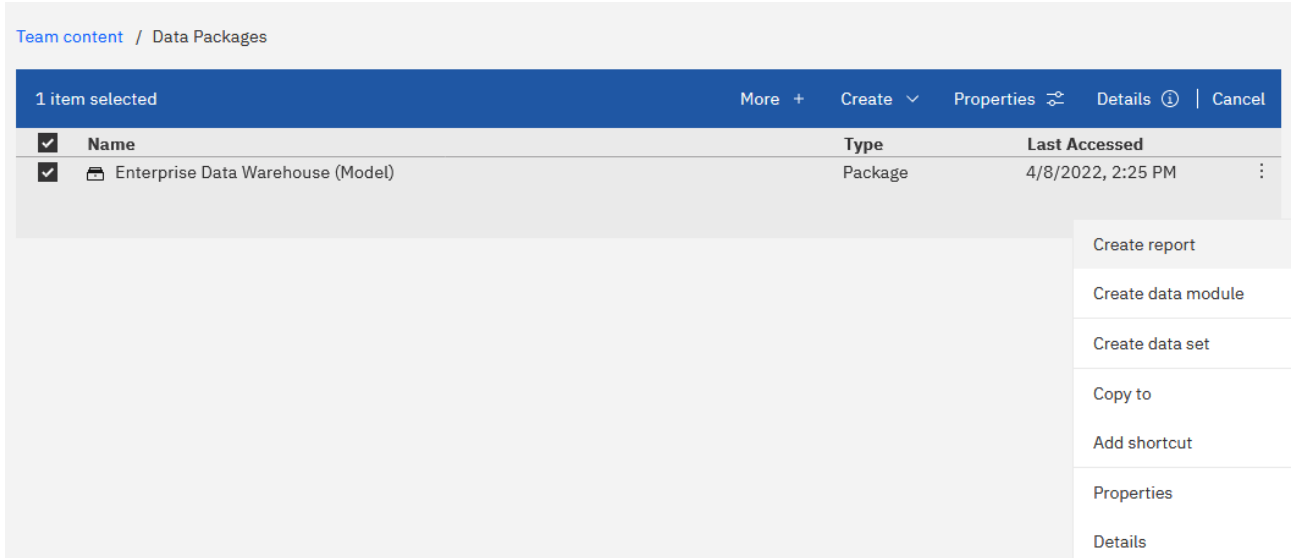
Illustration 56: Welcome page - Team content - Data Packages

Predefined Reports

In the "*Predefined Reports*" folder you can find the subfolders containing the predefined reports.
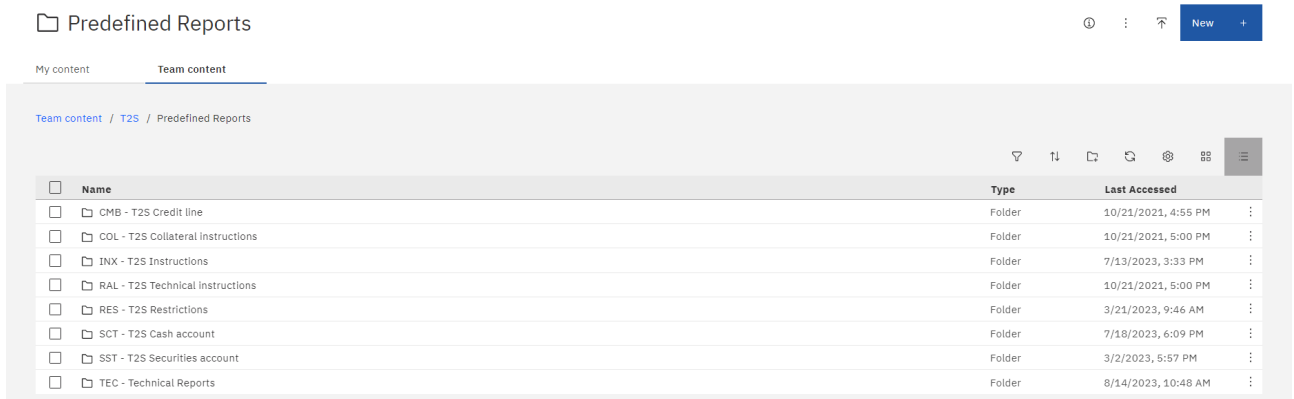
Illustration 57: Welcome page - Team content - Predefined reports

Example

Under "*RES01 - T2S Restrictions* " you can find the predefined reports "*RES01*and ".
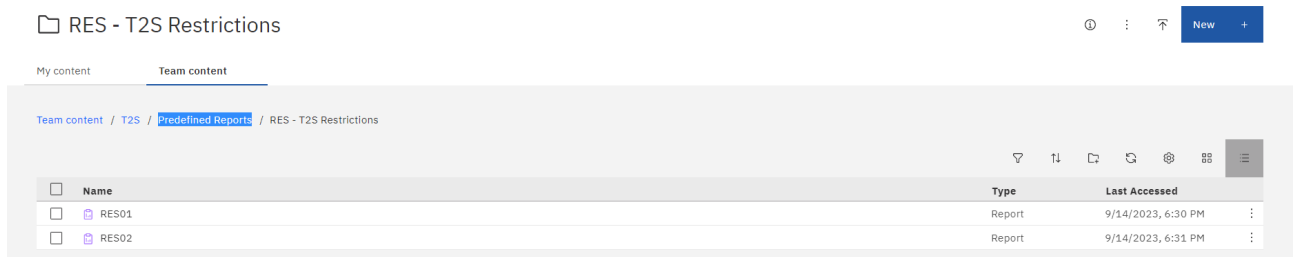
Illustration 58: Welcome page - Team content - Predefined Reports - RES - T2S Restrictions Reports

The normal user has the same capabilities, except from the "*Create report*". [17]

5.3.4.2 My content

This is your private area where only you can see the content that is stored there.
At start, the folder is always empty.
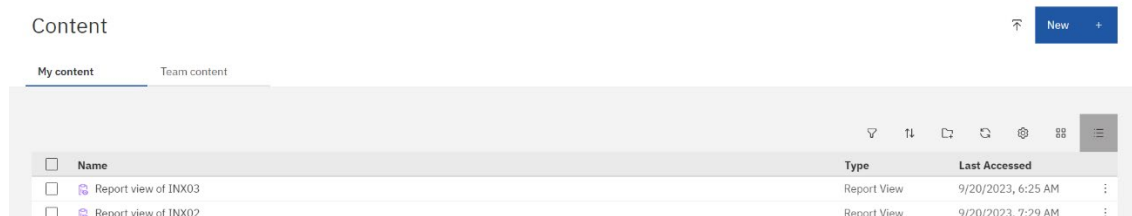
Illustration 59: Welcome page – My content [18]

5.3.4.3 Add a new folder

Click on the "**Open menu**" icon ( ), click on "**Content**" and then click on "**My
content**". In order to create a new folder, click on the "**Add Folder**" icon ( ).
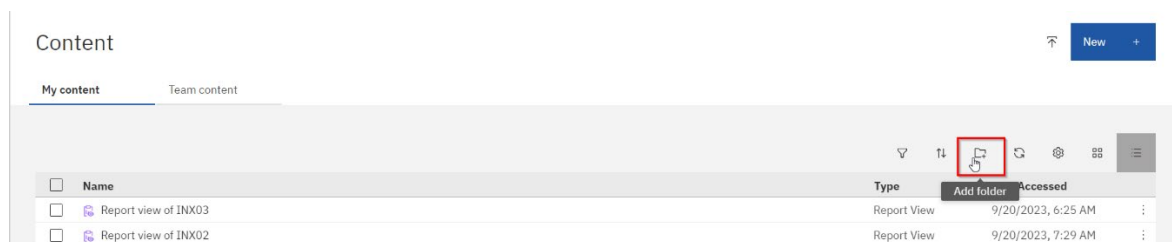
Illustration 60: Welcome page – My content – Add folder

New Folder   After click on the "Add *Folder*" icon, you must enter a name for the new folder you
want to create.
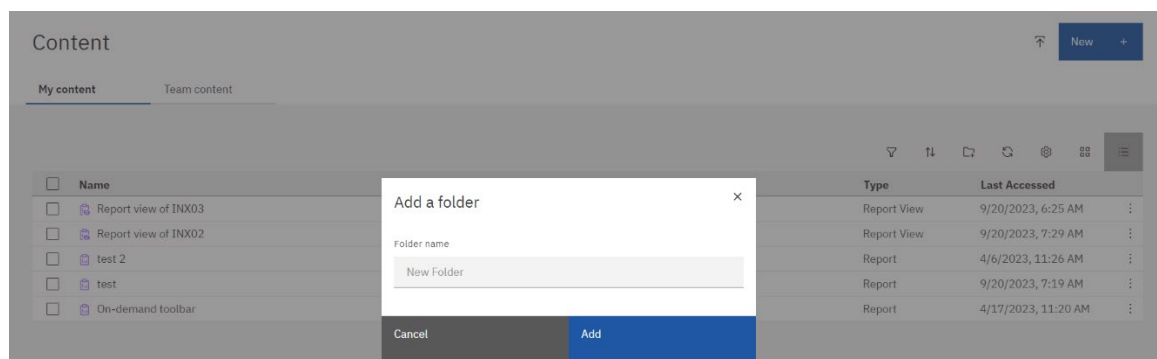
Illustration 61: Welcome page – My content – New Folder

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17   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

18   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Press "*Enter*" and the new folder is created. [19]

5.3.4.4 Sort the content

Open "**My content**" or "**Team content**" by clicking on the "**Open menu**" icon and then clicking on "**Content**", and click on the "**Sort**" icon in the toolbar. You can sort by name, the latest modification date or type of the content. In addition, you can decide if you want to see the ascending or descending order of your items.

Sorting Order   In the following screenshot, the folders are sorted by name in ascending order.

Illustration 62: Welcome page – My content – sort in ascending order

On the contrary, in this screenshot the folders are sorted by name in descending order.

Illustration 63: Welcome page – My content – sort in descending order [20]

5.3.4.5 Filter the content

Open "**My content**" or "**Team content**" by clicking on the "**Open menu**" icon and then clicking on "**Content**", and click on the "**Filter**" icon in the toolbar. You can

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19   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

20   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

choose the type, the modified time or provide one ore multiple keywords of the item you are looking for.
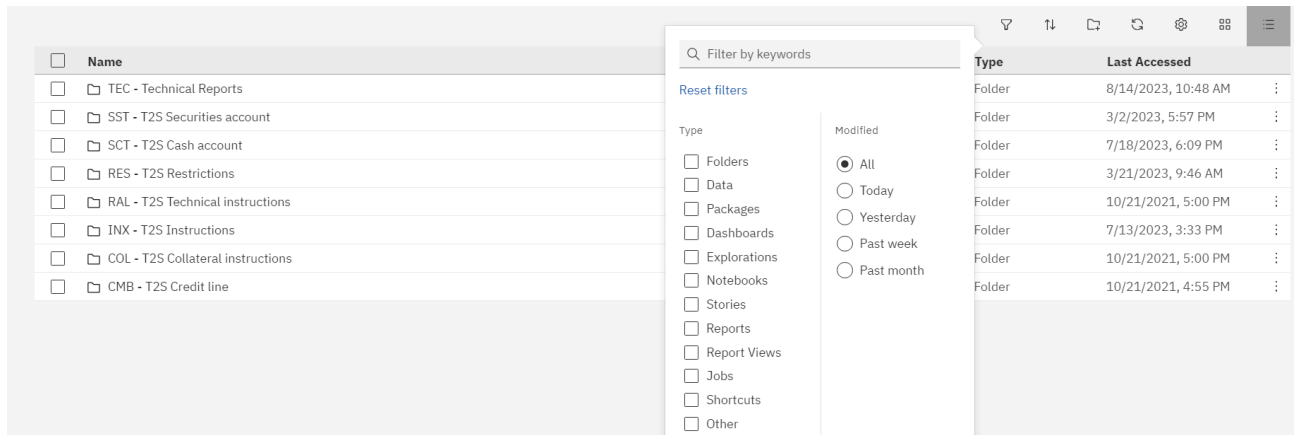
Illustration 64: Welcome page – Team content – T2S - Predefined Reports – filter options

Example

You want to search for a folder in combination with a keyword "*RE*". The following result is shown:
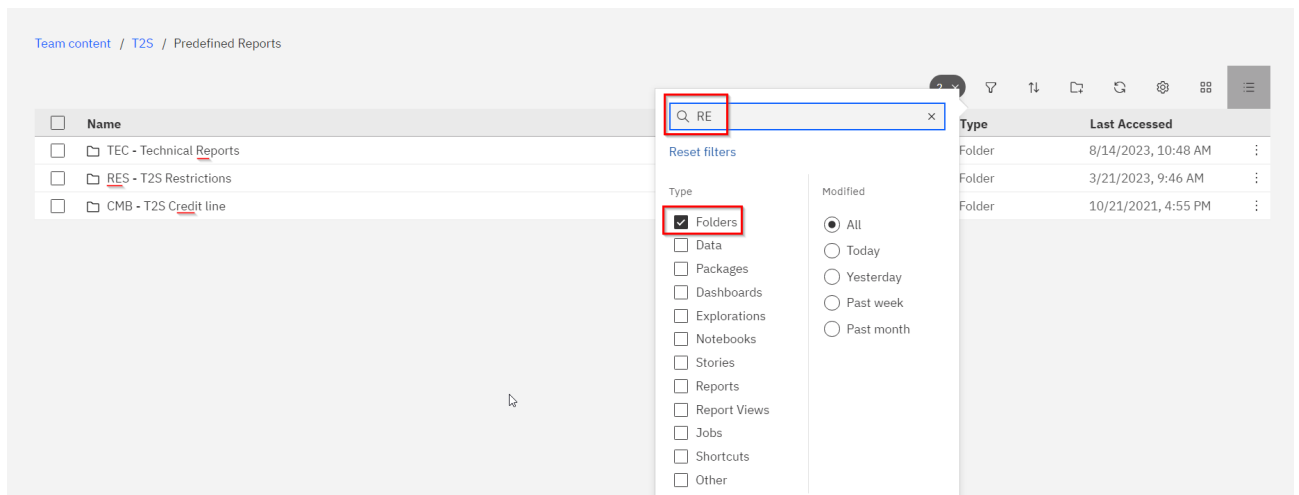
Illustration 65: Welcome page – My content – filter options – filter by folders [21]

5.4 Working with reports

5.4.1 Copy, save and export

This chapter gives you a step-by-step description on how to copy the report to your own folder or to save or export the data. [22]

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21   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

22   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

5.4.1.1 Copy a report

Context of Usage

A copy is an independent version of the original report. Any changes to the implementation due to e.g. CRs in the original report will not affect the report results from the copied version. Deleting the original report will not affect the copy. This is the difference to the report view (see chapter Creating a report view [▷ 45]) which remains linked to the original report. You can save a report as a copy in "*My content*" folder, or if the user is a member of a Central Bank or CSD, in the CB/CSD shared folders as well:

1. Navigate to the "**Team content**" folder, click on "T2S" and open "**Predefined Reports**" and select the folder with the desired report.

Instructions
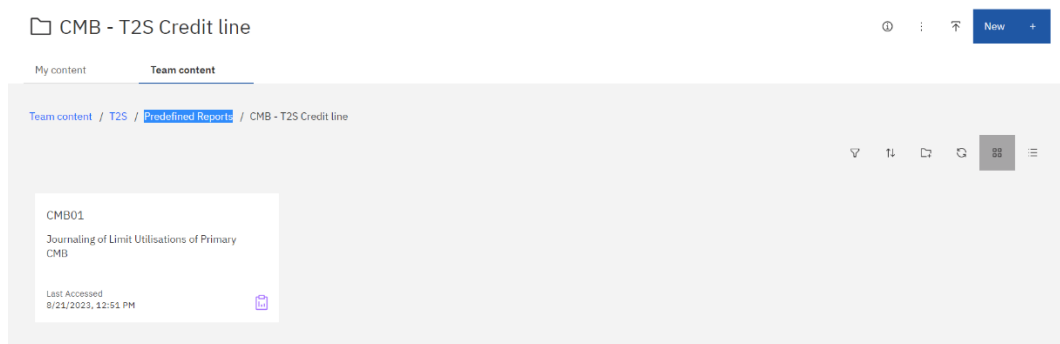
Illustration 66: Team content - T2S - Predefined Reports - CMB - T2S Credit line

2. Choose the report that should be copied and click on the "*Action menu*" icon (•••) at the right of the report and select "*Copy to*".
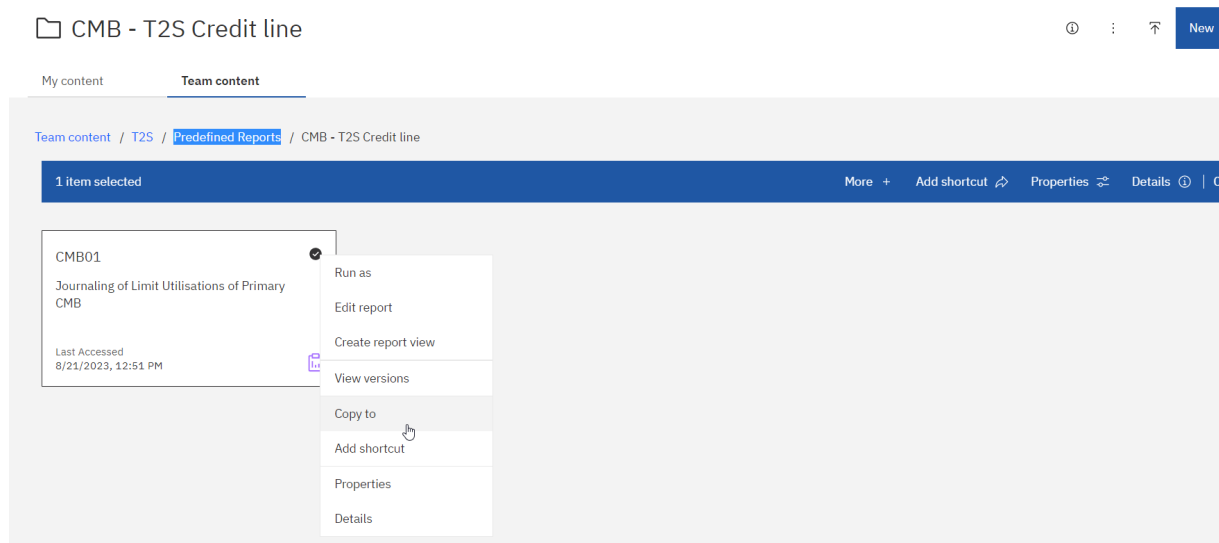
Illustration 67: Team content - T2S - Predefined Reports - CMB - T2S Credit line Copy to

3. A window pops up to save the report. You can save the reports in the "My content"by clicking on the "Copy to" button you move a copy of the report to your own working space in the DWH.

Copy CMB01

Selected destination: My content

My content	Team content

Illustration 68: Team content - T2S - Predefined Reports - CMB01 - T2S Credit line - Copy to

4. Afterwards you can find the report in the respective folder. In this example in "My Content"

5.4.1.2 Creating a report view

Context of usage

The report view is the same report as the predefined report, but has different properties such as prompt values, schedules, delivery methods, run options, languages, and output formats. A report view is an alias of the original report and remains linked to it. If the source report is moved to another location, the report view link is not broken. If the source report is deleted, the report view link is broken and the properties link to the source report is removed. In case the report has been changed (e.g. due to a new software release), the user will be prompted with this information. The "*Report view*" icon ( ) changes to indicate that the link is broken and is no longer operable. In order to schedule the run of a report (see chapter Scheduling reports [▶ 68]), you have to create a report view first.

These steps have to be executed in order to create a report view of the chosen report:

Instructions

1. Navigate to the "**Team content**" folder, click on "T2S" and open "**Predefined Reports**" and select the folder with the desired report.
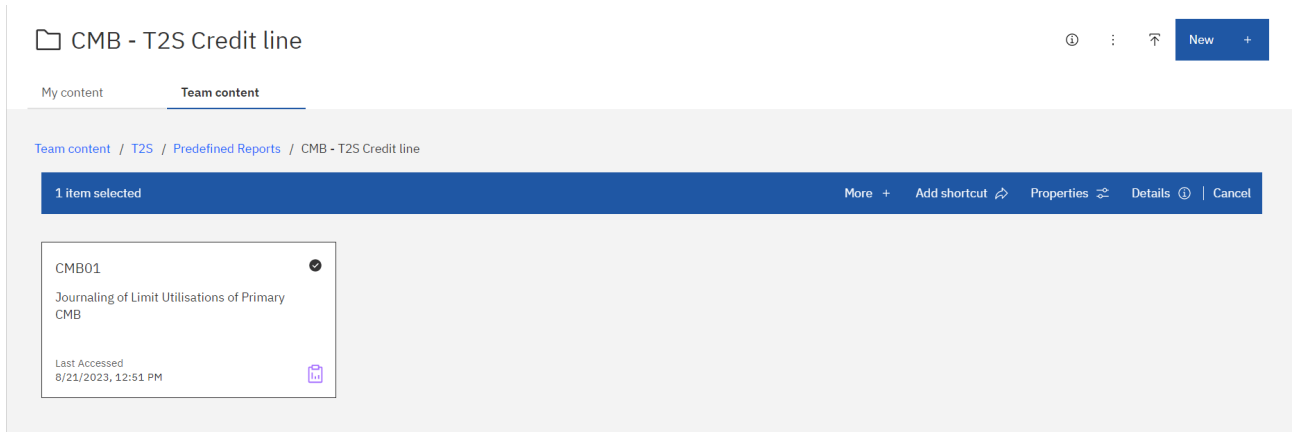
Illustration 69: Team content - T2S - Predefined Reports - STF - T2S Credit line

2. Choose the report for that a view should be created and click on the "More" icon
   (···) at the right of the report and select "Create report view".
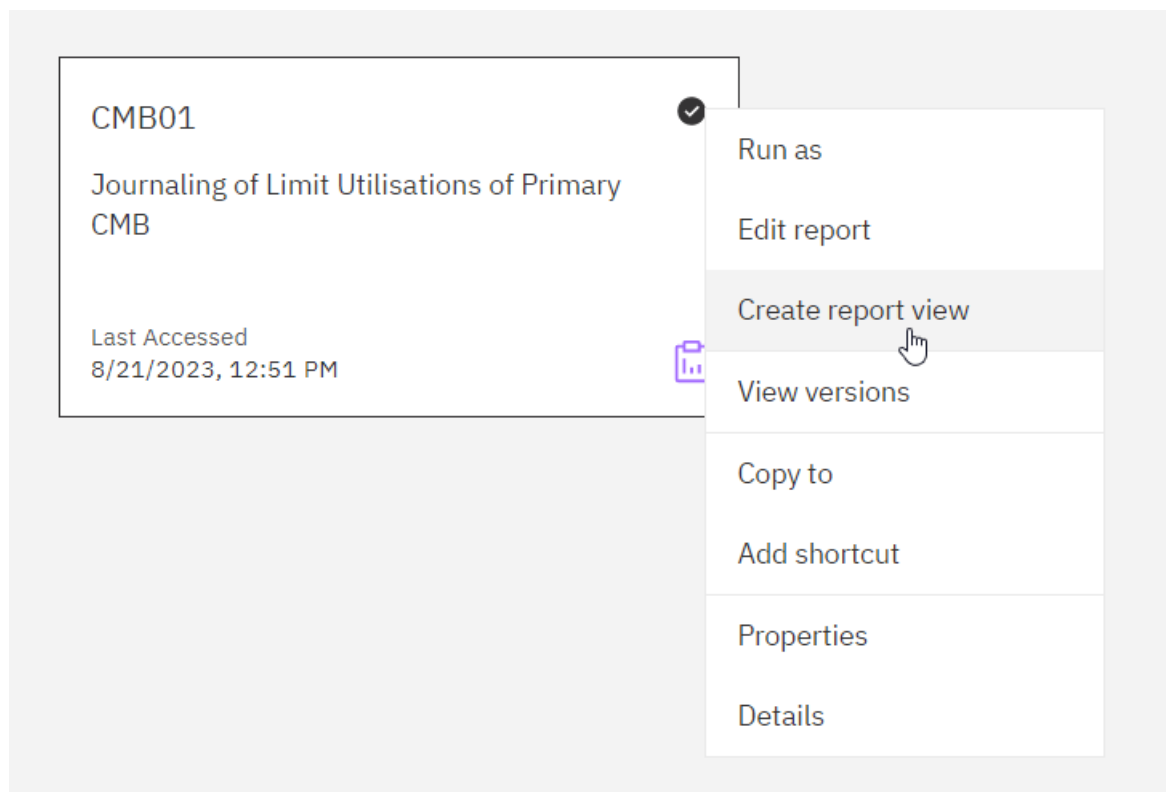
Illustration 70: Team content - T2S --- Predefined Reports - CMB - T2S Credit line- Create report
view

3. A pop up window opens and you can save the report view in "**My content**" after
   entering a name and by clicking on the "**Save**" button.

4. You can find the report view in the respective folder. In this example in "**My content**".
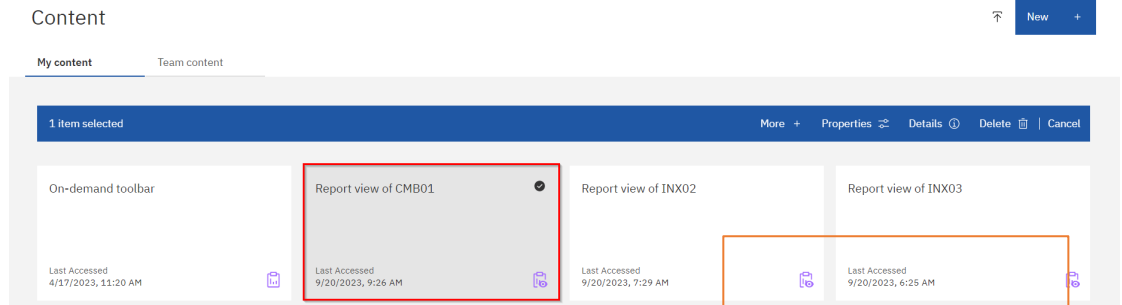
Illustration 71: My content - report view

5. You can determine the source report for a report view by clicking on the properties
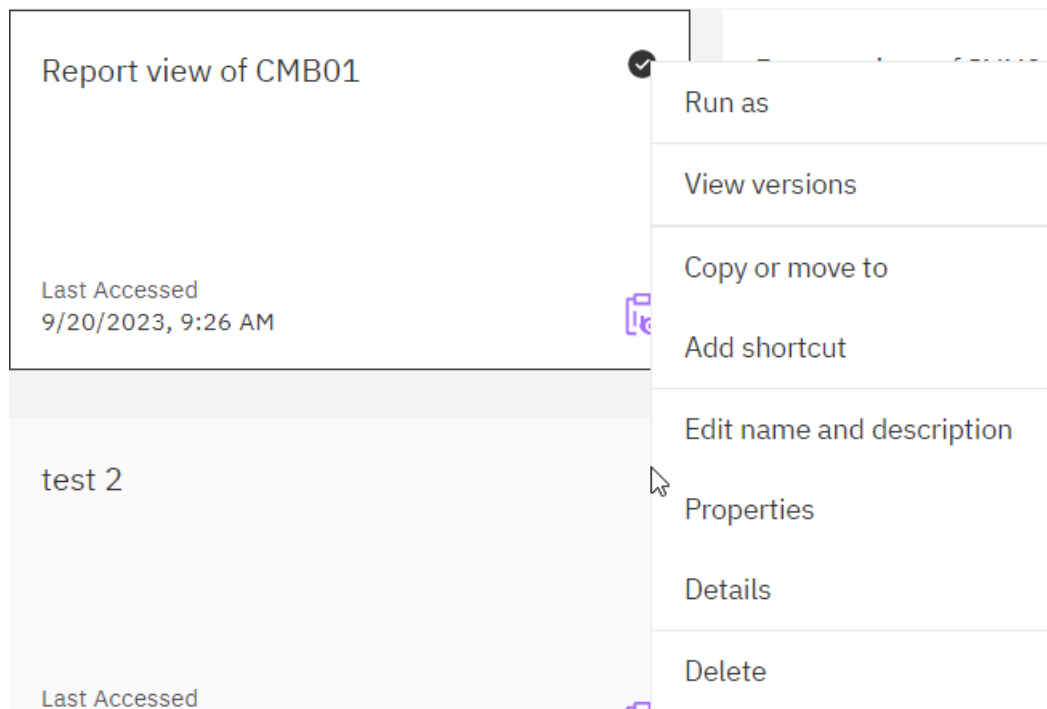
Illustration 5ʙ*:* My content - report view - Properties

6. Scroll down to "**General**".

The report view properties also provide a link to the properties of the source report.

Illustration 72c: My content - report view - Properties - Source report

5.4.1.3 Saving a report output

Context of Usage

You can save the report output (meaning the result of the run of a report, see chapter Running reports [▶ 51]) in DWH for future uses by creating a report view first.

1. Create a report view as described in chapter Creating a report view [▶ 45].

Instructions

2. Navigate to the folder containing the report view you have created.

3. Run the report as described in chapter Run a report step-by-step [▷ 51].

4. You can view the output by clicking on the "*More*" icon (•••)next to the report in "*My content*"

5. Select "*View versions*"

6.
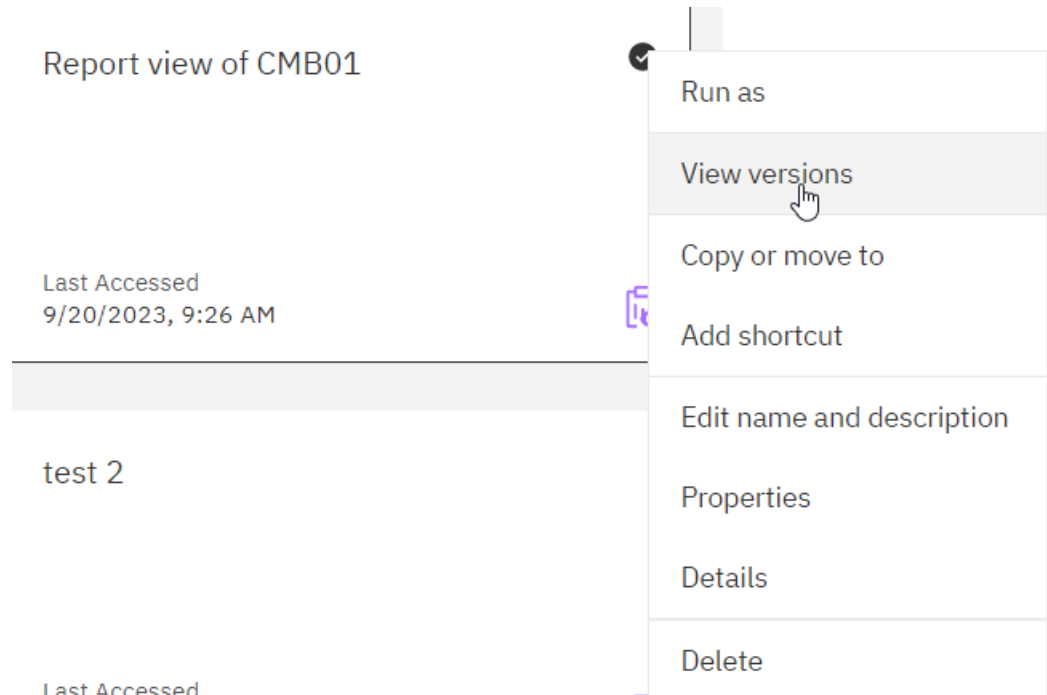
Illustration 73: My content - report view - View versions

➡ By clicking on the respective version you can either delete this version or view the outcome by clicking on the "*Format*" icon.

7. You can click on the report name and either delete this version or view the outcome by clicking on the "**Format**" icon ( ) of the report.

5.4.1.4 Exporting a report to a local folder

Context of Usage

You can export a report in csv, excel, excel data, pdf and xml format. Therefore, you have to navigate to the folder of the desired report.

Instructions

1. Choose the report you want to export and click on the "*More*" icon (•••) in the right of the report name.

2. Select "*Run as*" from the list.
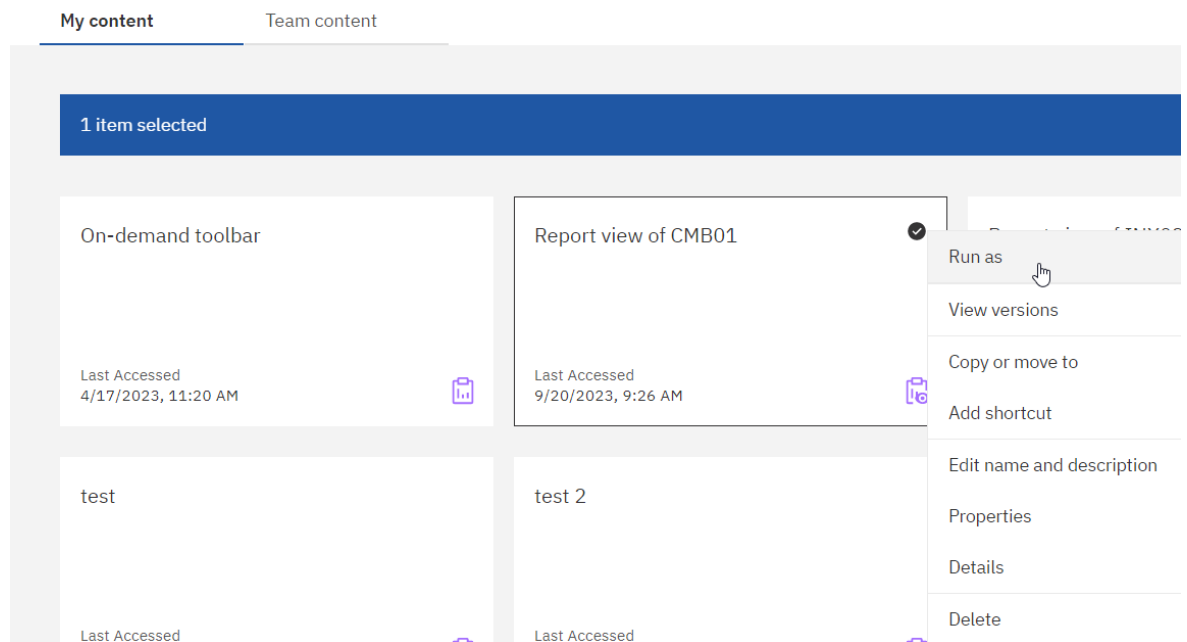
Illustration 74: Welcome page - My content - Properties

3. Select the desired format and enter the selection criteria of the report (see chapter Run a report step-by-step [▷ 51]).

4. After clicking on the "*Run*" button a pop-up window appears to save the report. You can download a report in csv, excel, excel data, pdf and xml format.

5. The download option depends on the chosen format and the functionality of the browser you are using. In most browsers you can define, whether certain file types should be opened in the browser, a save dialog is shown or the file is directly downloaded to the default download directory. Please be aware that these settings have to be done in the browser, not in the DWH GUI.

For example, if you choose to run the report as 'XML', then you cannot view the result, but only download the report in a local folder.
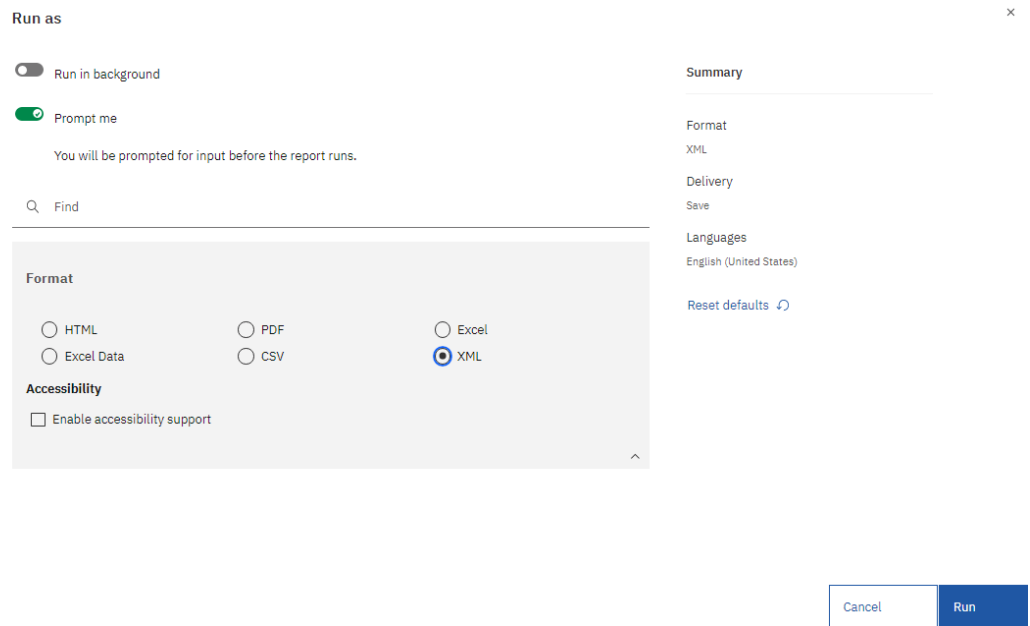
Illustration 75: Welcome page - My content – Properties-Run as XML

6. A pop up window appears to save the report:

5.4.2 Running reports

This chapter gives you an overview about how to run a report and organise its delivery. [23]

5.4.2.1 Run a report step-by-step

1. Navigate to the "**Team content**" folder, click on "T2S" there to folder "**Predefined Report**" and open the folder with the desired report.

Instructions
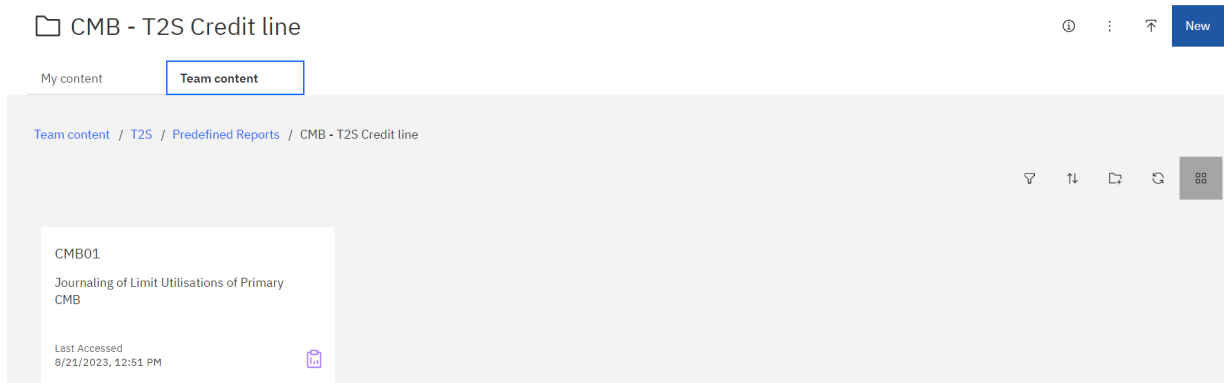
Illustration 76*:* Team content – T2S - Predefined Reports – CMB - T2S Credit line

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23   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

2. Select the report you want to run. In order to run the report you can click on the report name. This action will run the report in the default DWH format, which is html.
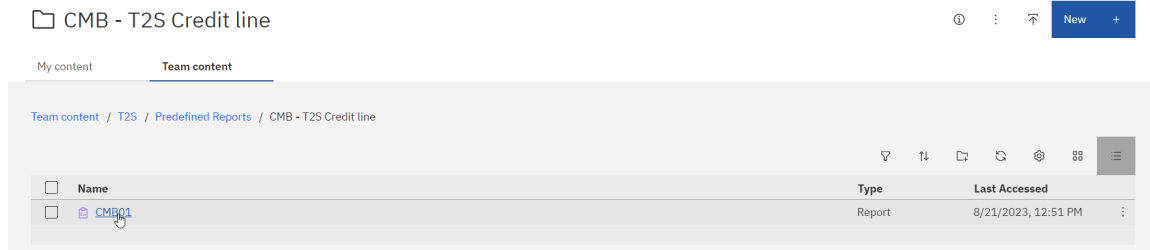
Illustration 77: Team content – T2S - Predefined reports – CMB - T2S Credit line

3. In the following screen you have to enter the search criteria in the prompt page.

CMB01 - Journaling of limit utilisations of primary CMB

Date from: * Sep 20, 2023

Date to: * Sep 20, 2023

Currency: *

Party BIC:

Keywords:

Input keywords here

Select all

No Results

Starts with any of these keywords

Case Insensitive

Please search and select the party BIC

Select all Deselect all

T2S CB-DCA number:

Keywords:

Input keywords here

Select all

No Results

Starts with any of these keywords

Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Cancel   < Back   Next >   Finish

Illustration 78:CMB01 - T2S Credit line Report– prompt page

4. The report result is available in html format. [24]

5.4.2.1.1 Choose different formats

Instructions

1. If you want to run the report and DWH shall provide the result in another format than html you have to click on the "*More*" icon (•••) on the right side.
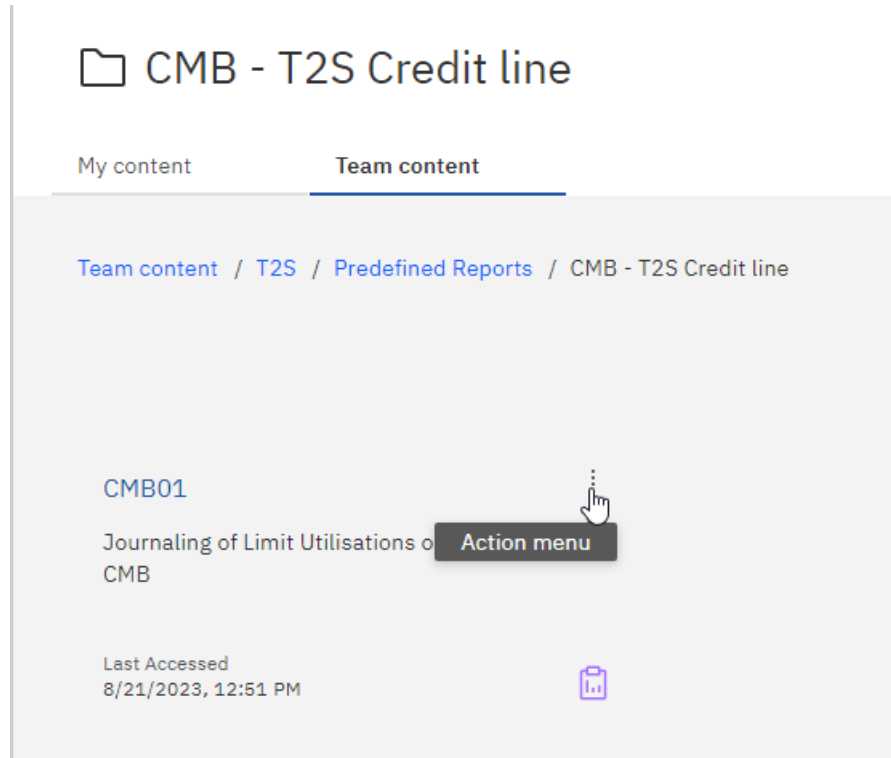
Illustration 79: Team content – T2S - Predefined Reports – CMB01 – T2S Credit line Report

2. Select "*Run as*" from the list.
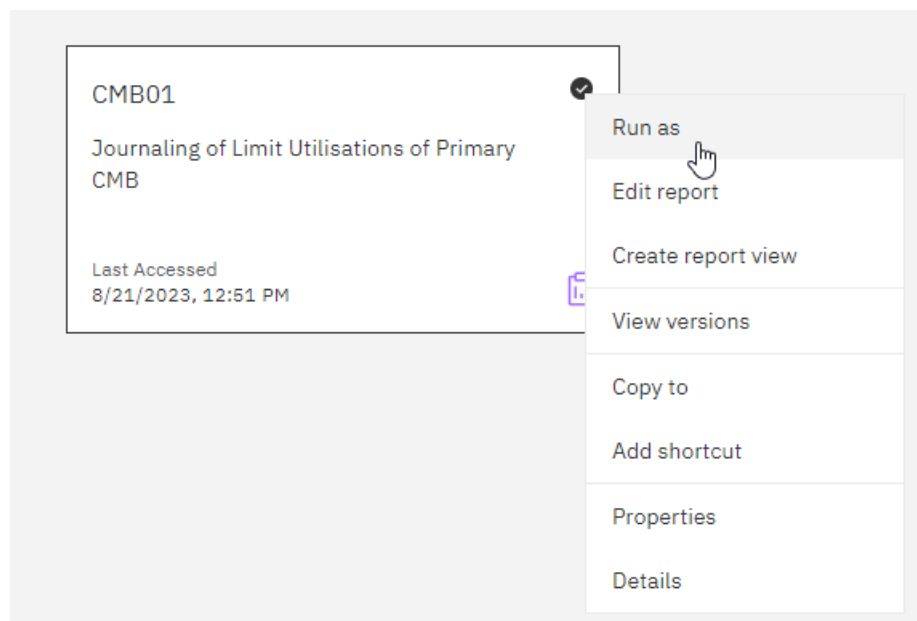
Illustration 80: Team content – T2S - Predefined Reports –CMB01 - T2S Credit line Report– Run as (1)

3. You can choose the format you want to receive the report result and click on "Run" button.
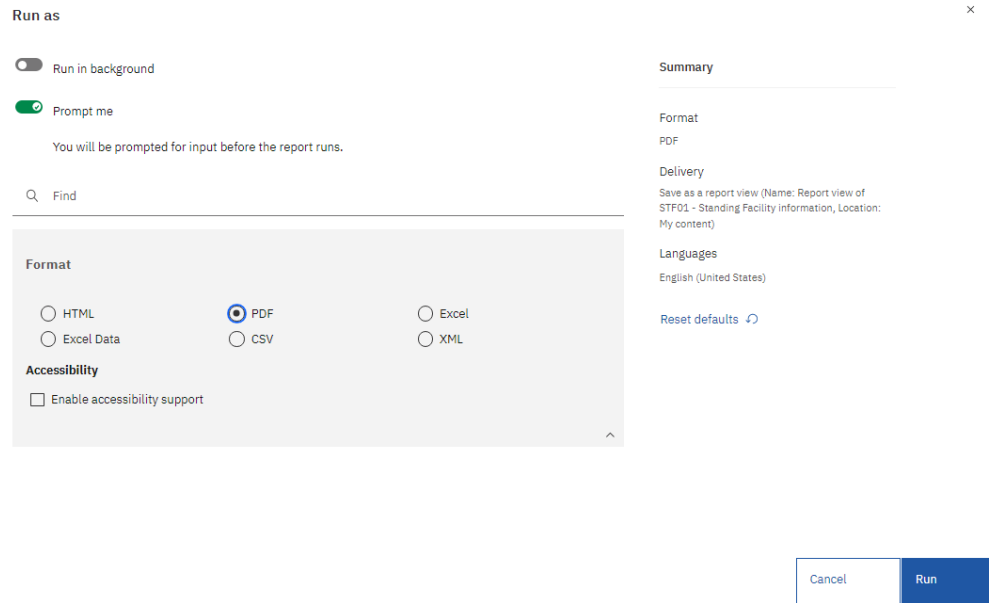
Illustration 81: Team content – T2S - Predefined Reports –CMB01 - T2S Credit line Report– Run as (2)

4. Also with a different format you have to enter the search criteria in the prompt page.

CMB01 - Journaling of limit utilisations of primary CMB

Date from: * Sep 20, 2023

Date to: * Sep 20, 2023

Currency: *

Party BIC:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ∨

☐ Case Insensitive

Please search and select the party BIC

Select all Deselect all

T2S CB-DCA number:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ∨

☐ Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Cancel   < Back   Next >   Finish

Illustration 82: CMB01 - T2S Credit line Report - prompt page

5. The report result is available in the chosen format, in this example in pdf for-
   mat. [25]

---

[25]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Instructions

5.4.2.1.2 Run in background

1. There is another option to run a report – "*Run in background*". You can find and select this option under "*Run as*".
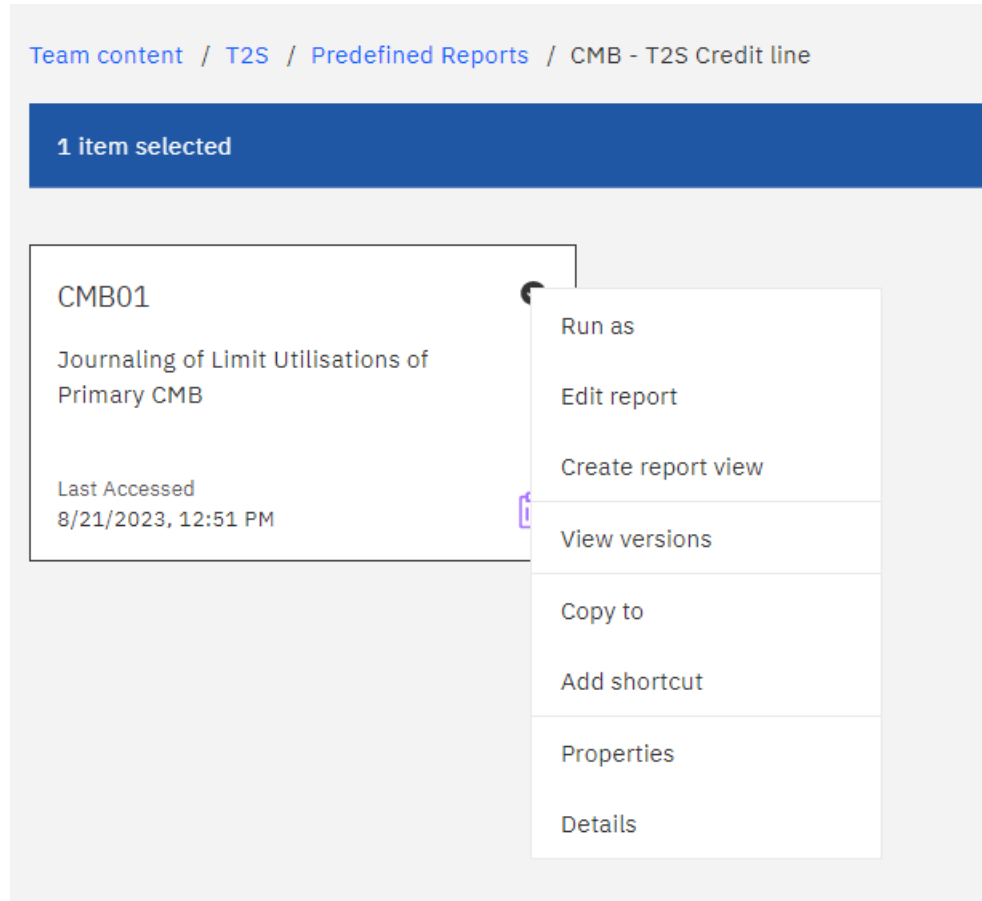
Illustration 83: Team content – T2S - Predefined Reports – CMB T2S Credit line –CMB01 – Run as

Here you can see the "*Run in background*" option on top of the list.
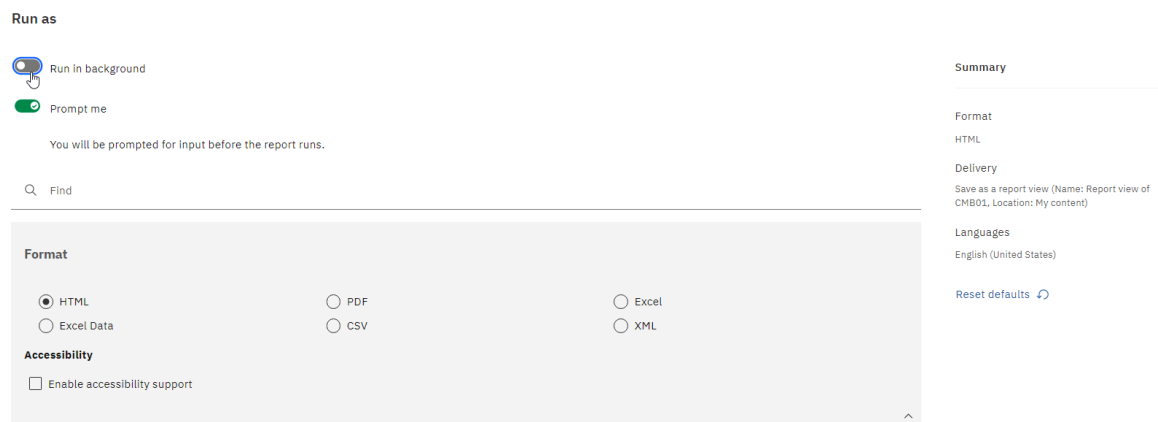
Illustration 84: Team content – T2S - Predefined Reports – CMB - T2S Credit line –– Run as – Run in background

2. This option gives you the opportunity to run the report in the background without waiting for the result. Instead, you can view the report when the report is available.

3. In order to run the report in background, you have to enable "*Run in background*". The icon colour turns into green, meaning this option is enabled, and the following options are available to you:

Run as

☑ Run in background

◉ Now

◯ Later

☐ Show Run history details window after you click Run
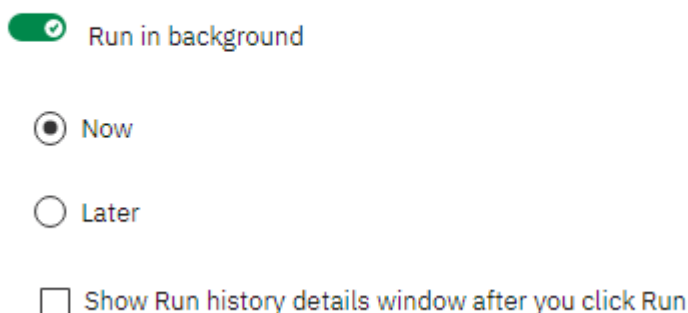
Illustration 85: Run as – Run in background – Options

4. When you select "*Prompt me*", you have to enter search criteria in the prompt page after you click on the "*Run*" button. If you don't chose this, the report will run with the last set of search criteria you have used.

5. You can decide if you want to run the report now or later. You can find this option by clicking on the arrow to the right of the "*Advanced*" section.

6. In case you select "*Later*", you can choose the date and time of the execution.

Run as

☑ Run in background

◯ Now

◉ Later   2023-09-13 📅   9:30 AM
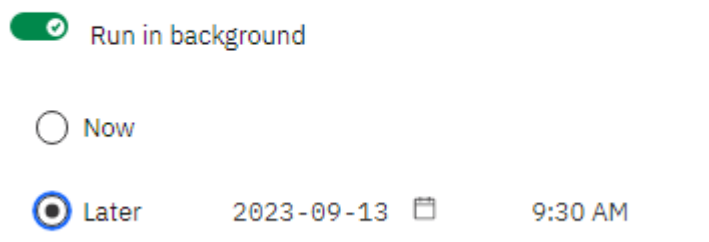
Illustration 86: Run as – Run in background – Options – Later [26]

5.4.2.2 Delivery

---

26   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Scheduling reports

In case a report should be delivered to you (independent from the output channel (U2A or A2A) you run the report in the background or schedule a report. For this option refer to chapter Scheduling reports [▶ 68] for further details. [27]

5.4.2.2.1 Delivery - Save the report for an external file (U2A)

Illustration 87: Team content – T2S - Predefined reports – SCT - T2S Cash account - SCT01 –

1. Click on the "*More*" icon at the right of the report and select "*Run as*".
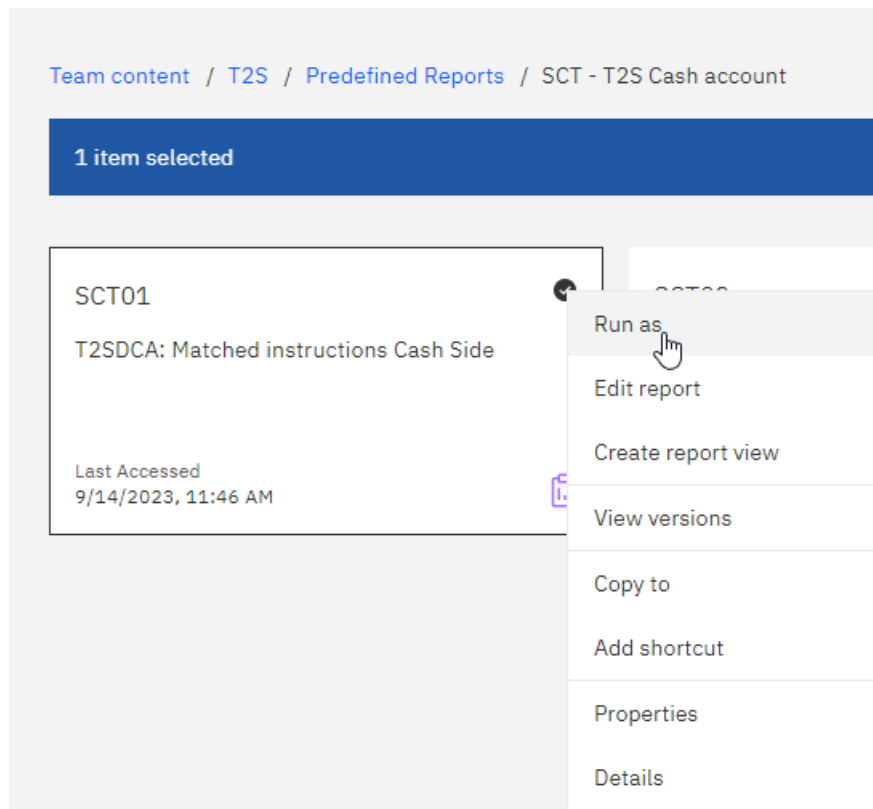
Illustration 88: Team content – T2S - Predefined Reports – SCT - T2S Cash account –SCT01 – Run as

2. Select "*Run in background*".

---

[27] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Run as
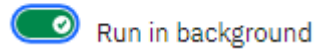
Illustration 89: Team content – T2S - Predefined Reports – SCT – T2S Cash account - SCT01 - –
Run as – Run in background

3. Scroll down to view the delivery section.

Illustration 90: Team content – T2S - Predefined Reports – SCT - T2S Cash account – SCT01 –
Run as – Run in background – Delivery

4. Check the "*Save report as an external file*". Finally, click on "*Run*".
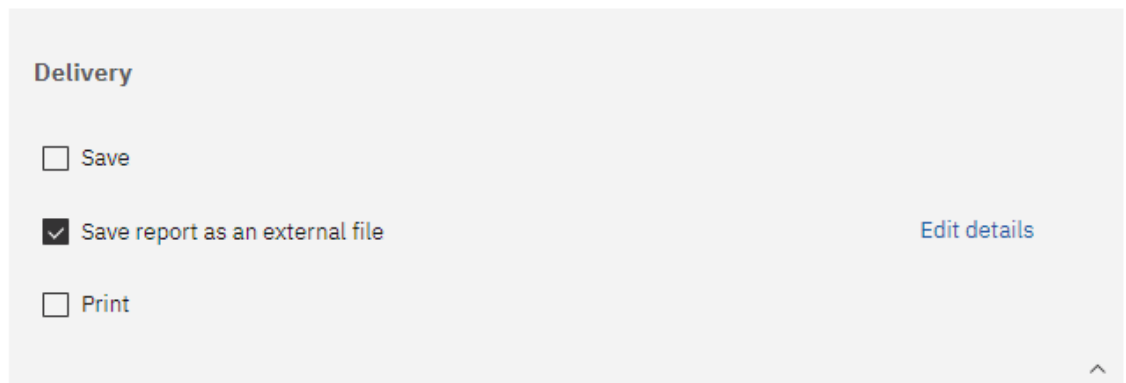
Illustration 91: Team content – T2S - Predefined Reports – SCT - T2S Cash account – SCT01 –
Run as – Run in background – Delivery –Save report as an external file [28]

5.4.2.2.2 Delivery - Save the report for an external file (A2A)

For the A2A delivery please follow the steps described hereafter.

Instructions

1. You navigate to the respective report folder as described in chapter Copy a
   report [▷ 44].

---

28   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.
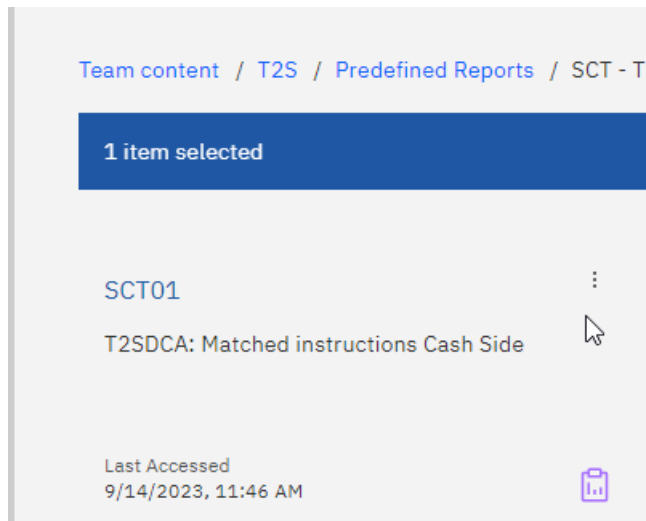
Illustration 92: Team content – T2S - Predefined reports – SCT - T2S Cash account – SCT01

2. Click on the "*Action menu*" icon (⋮) at the right of the report and select "*Copy to*" or "Create report view"
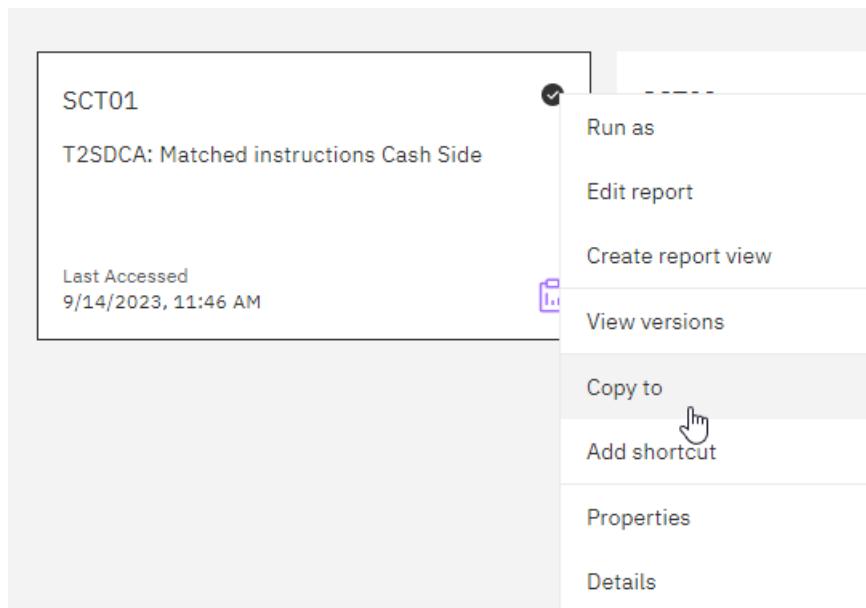
Illustration 93: SCT01 -T2S Cash account - Action menu

3. A window pops up where you have to enter a storage location for your copy or report view. In this example, the report is copied to "*My content*".

Copy SCT01

Selected destination: My content

| My content | Team content |

Name	Type	Last Accessed
On-demand toolbar	Report	4/17/2023, 11:20 AM
Report view of CMB01	Report View	9/20/2023, 9:26 AM
Report view of INX02	Report View	9/21/2023, 7:29 AM
Report view of INX03	Report View	9/20/2023, 6:25 AM
Report view of INX04	Report View	9/21/2023, 9:51 AM
test	Report	9/21/2023, 7:18 AM
test 2	Report	4/6/2023, 11:26 AM

Cancel   Copy

Illustration 94: SCT01 -T2S Cash account – Copy

4. Navigate to the folder where you have copied the report. In this example, the folder is "*My content*".

Content

Illustration 95: SCT01 - T2S Cash account – Copy to My content

5. Find the report and click on the "*More*" icon at the right of the report and con-
firm by clicking "*Run as*".

Illustration 96: My content - SCT01 -T2S Cash account - Run as

6. Perform the same action as explained in chapter Run a report step-by-step
[▶ 51] for "*Run in background*".

7. Check the "*Run in background*" button:

Run as

Illustration 97: : My content - SCT01 -T2S Cash account - Run as – Run in background

8. For delivery in A2A you can choose any of the available formats.

9. You are free to select "*Now*" or "*Later*" and add a date and time of the execu-
    tion.

10. For "*Delivery*" you have to select the option "*Save report as an external file*".

Illustration 93 II: My content - STF01 - Standing Facility information - Run in background – Options -
Delivery

11. After you activated the "*Save report as an external file*" checkbox, click on
    "*Edit details*".
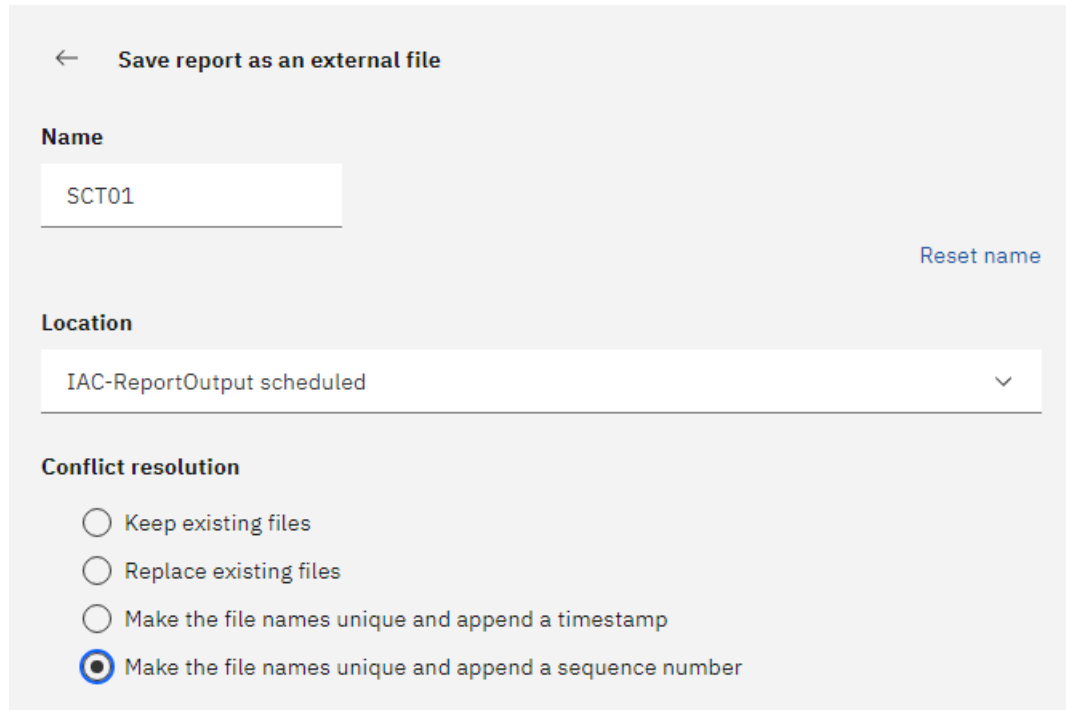
Illustration 93 III: My content - STC01 - - Run in background - Delivery - Save report as an external
file

The "**Name**" field presents the name of the report. The default value is the name
of the report, as it is known in DWH. Please note, that by leaving the default name
in place you need to prevent the generated file from being overwritten by a file with
the same name but stemming from other users. For this, please change the value
for "Conflict resolution" to one of the two following choices:

l   Make the file names unique and append a timestamp

l   Make the file names unique and append a sequence number

Illustration 98: My content - SCT01 - Run in background - Delivery - Save report as an external file – Conflict resolution

Please do not change the default value in the "**Location**" field, as this is the place where the report is stored before it is delivered to your party via A2A. Changing the default value in the 'Location' field will result in reports not being sent via A2A. The folder is not accessible via the GUI and only for storing the report before it is delivered via A2A.

12. Click on the "*Run*" button (   ).

13. Enter the search criteria in the prompt page.

SCT01 – T2S DCA – Finalised matched instructions cash side – Prompt

Illustration 99: My content - SCT01 - - Run in background - Delivery – Enter search criteria

14. Click on the "*Finish*" button.

The report will be executed and the result will be sent via A2A in the chosen format to your party.

Or you run your report in the background with the delivery "*Save the report as an external file*". [29]

5.4.3 Scheduling reports

5.4.3.1 Scheduling the report for a specific time

Context of Usage

The DWH offers a scheduler function, which allows the configuration and delivery of (recurring) reports with individual settings.

This chapter describes the steps that you perform to schedule a report and to check the scheduling afterwards.

After saving the report in "*My content*" or, for CB/CSD users, under the shared folder of your CB/CSD, you have to choose the report you want to schedule and create a report view of this report (see chapter Saving a report output [▶ 48]).

After creating the report view you can start to schedule your report.

Instructions

1. Choose the report you have saved as a report view, and click on the "*Action menu*" icon (⋮) at the right of the report.

2. Click on "*Properties*".
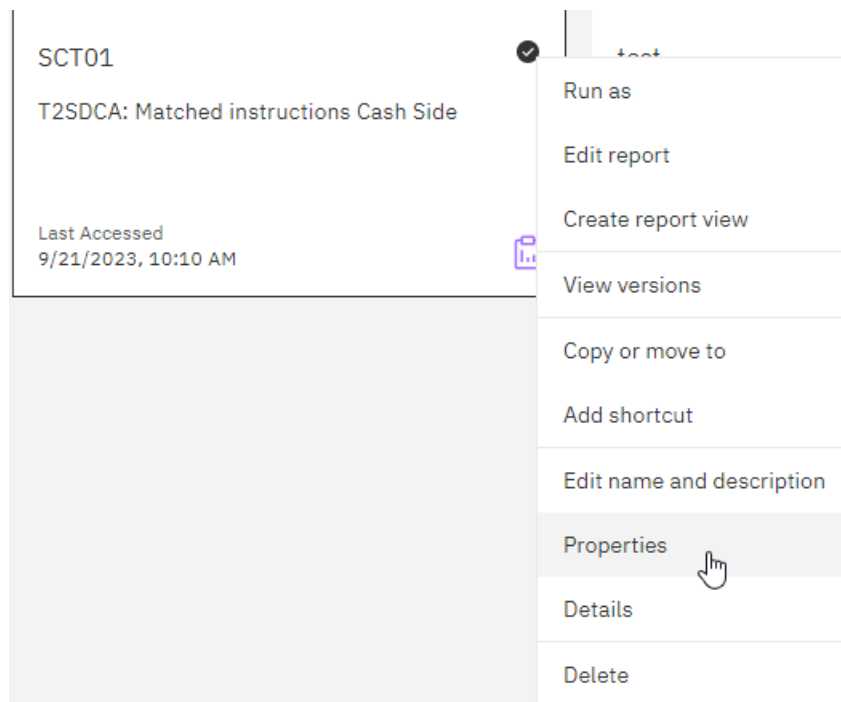
Illustration 100: My content - report view - Properties

---

3. A description of your report is shown and you can add a description under "*General*".
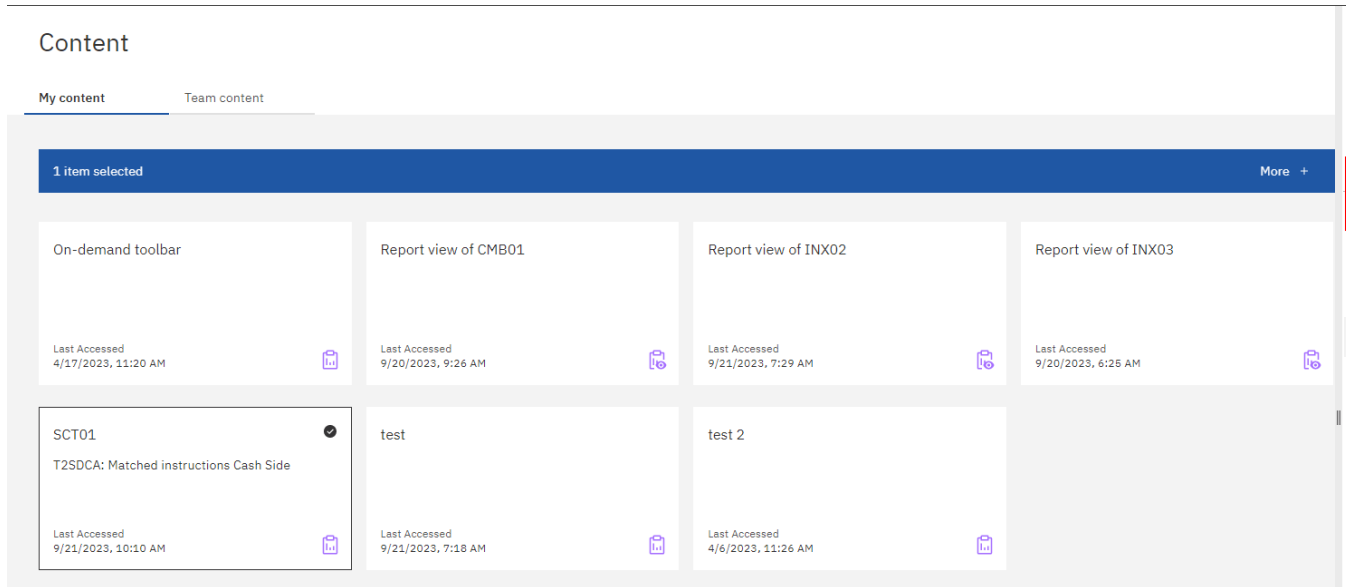
Illustration 101: My content - report view - Properties – General - description of your report

4. In the "*Schedule*" tab you will find the "*Create schedule*" icon.
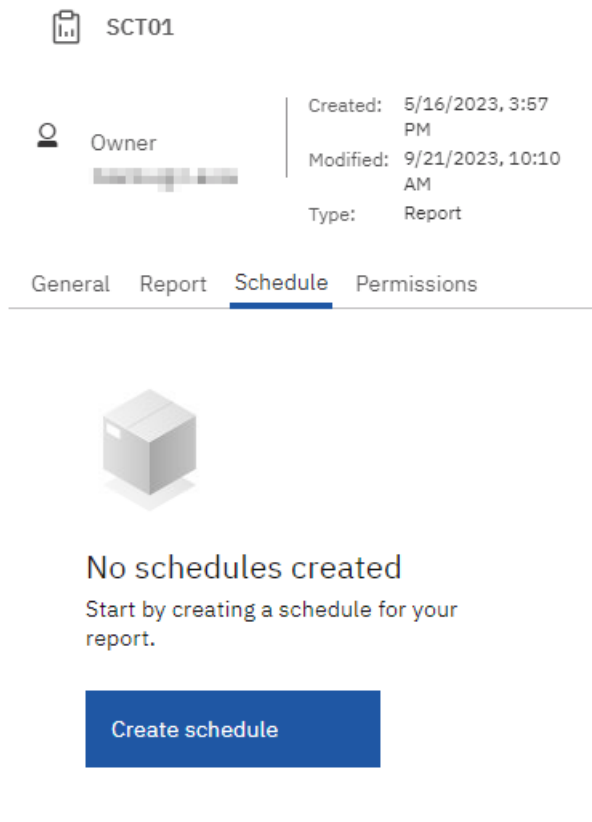
Illustration 102: Welcome page - My content - report view - Properties - Schedule

5. By clicking on the "*Create schedule*" icon, the "*Schedule*" is opening where you have multiple options to choose for scheduling your report.

6. You can set a variety of options when scheduling a report: the frequency the report will be run, the "*Period*" of the schedule, the format in which the report will be delivered, and the delivery method.

Illustration 103: Welcome page - My content - report view - Properties - create schedule

The following options are mandatory for scheduling. Please note, that especially the prompt values have to be set, otherwise the report will not be generated.

Schedule: The frequency, which the report will be run, daily, weekly, monthly, yearly.

Period: Choose the start and the end date of the schedule. Alternatively, by clicking on "*No end date*" the schedule will run indefinitely.

Format: The type of format the report will be executed to, HTML, csv, excel, excel data and xml. For further information, you may check the chapter Run a report step-by-step [▶ 51].

Delivery: You may choose if you want to save the report in Cognos or as an external file. For further information go to chapter Delivery - Save report (U2A) [▶ 59].

Prompts: By clicking on "*Set values*", and then "*Set*" you will be presented with the prompt page of the report, where you have to enter the selection criteria.

Languages: Since the only language in the database is English, nothing will change in case you define another language.

PDF: By clicking on "*Select*" you may choose the orientation or the paper size.

In this example, you see a daily schedule with no end date, HTML as an output, and save the report in DWH.

Illustration 104: Welcome page - My content - report view - Properties - create schedule

In case you want to receive the scheduled reports via A2A you have to choose "*Delivery - Save report as external file*" and follow the information provided in chapter Delivery - Save report (U2A) [▷ 59].

Instructions

7. After you have entered all mandatory information, click on the "*Save*" button and the schedule is created.

Illustration 105: Welcome page - My content - Properties – Schedule

Illustration 106: Welcome page - My content - Properties – Schedule

The option "*Enable*" informs the user that the schedule is active. By unchecking it, the user cancels the schedule. [30]

5.4.3.2 Scheduling the report for a specific DWH event

Context of Usage

You can also schedule a report to be executed shortly after the new data of the last business day was loaded into the DWH. One dedicated DWH internal event will be triggered that starts the execution of the report and either stores it in the "*My content*" folder or sends it out via A2A.

Instructions

1. Choose the report you have saved as report view, and click on the "*Action menu*" (⋮) icon at the right of the report.

2. Click on "*Properties*".
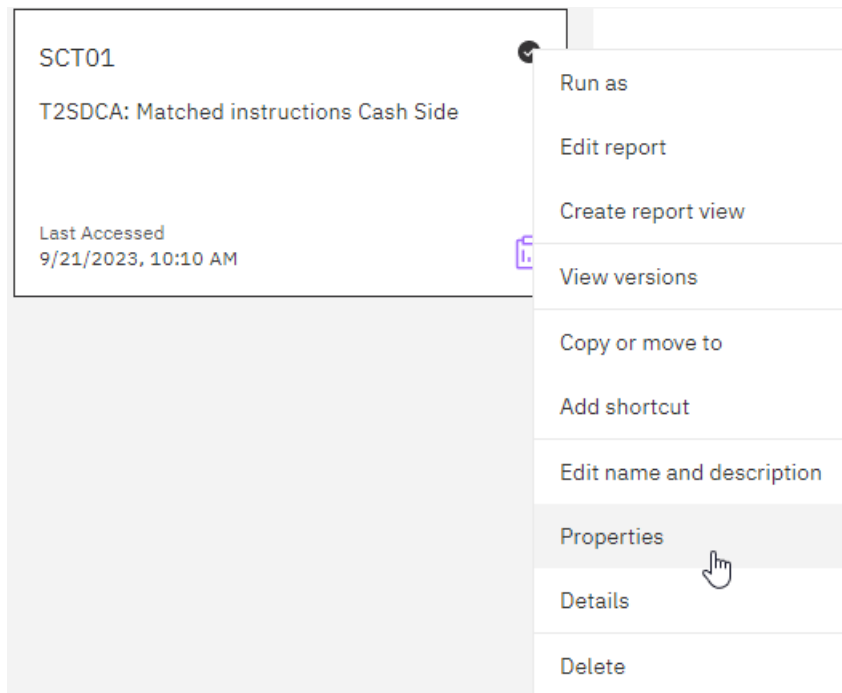
Illustration 107: My content - report view – Properties

3. A description of your report is shown and you can add a description under "*General*".

---

[30] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Content

My content   Team content

1 item selected

On-demand toolbar	Report view of CMB01	Report view of INX02	Report view of INX03
Last Accessed 4/17/2023, 11:20 AM	Last Accessed 9/20/2023, 9:26 AM	Last Accessed 9/21/2023, 7:29 AM	Last Accessed 9/20/2023, 6:25 AM

SCT01 ✓ T2SDCA: Matched instructions Cash Side	test	test 2
Last Accessed 9/21/2023, 10:10 AM	Last Accessed 9/21/2023, 7:18 AM	Last Accessed 4/6/2023, 11:26 AM

Illustration 108: My content - report view - Properties – General - description of your report

4. In the "*Schedule*" tab you will find the "*Create schedule*" icon.

SCT01

Owner
████████

Created: 5/16/2023, 3:57 PM
Modified: 9/21/2023, 10:10 AM
Type: Report

General   Report   Schedule   Permissions

No schedules created

Start by creating a schedule for your report.

Create schedule

Illustration 109: Welcome page - My content - report view - Properties – Schedule

5. By clicking on the "*Create schedule*" icon, the "*Schedule*" is opening where you have multiple options to choose for scheduling your report.

Illustration 110: Welcome page - My content - report view - Properties - create schedule

6. Select "*By Trigger*" in the pull down list as schedule. In the field "*Trigger name*" you have to enter the phrase "*eodtrigger*". Make sure to type this phrase exactly this way, otherwise the report trigger does not work and the scheduled report will not be executed.

Illustration 111: Welcome page - My content - report view - Properties - create schedule

7. In this example you see a trigger schedule with no end date, xml as an output and save the report in DWH

Statistical Information Part
Working with reports
Scheduling the report for a specific DWH event

Summary

Schedule

Run schedule on specified trigger from September 13, 2023 at 3:18 PM.

Credentials

User-DWH-CB1-U1-CBXXAQD0XXX
500360710@bundesbank.de

Priority

3

Format

XML

Delivery

Save

Languages

English (United States)

Reset default options ↻

Illustration 112: Welcome page - My content - report view - Properties - create schedule

8. In case you want to receive the scheduled reports via A2A you have to choose "*Save report as external file*" and follow the information provided in chapter Delivery - Save report (U2A) [▶ 59].

9. It is very important to set the prompt values when scheduling a report to be executed. This can be done by clicking on the arrow next to "Set values".

Schedule	Options	Prompts

You currently have no prompt values
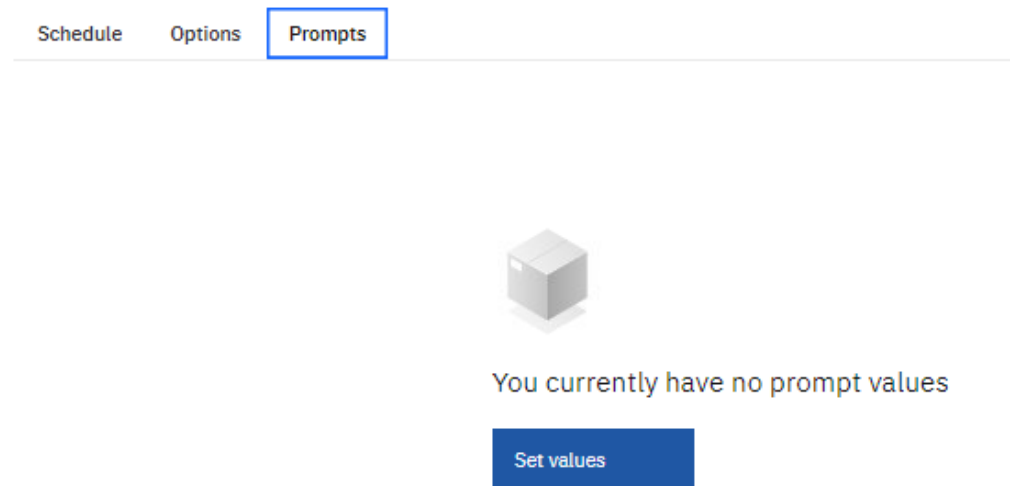
Set values

Illustration 113: Welcome page - My content - Properties - Set values

10. Enter the search criteria on the prompt page and click on "*Finish*".

11. Click on the "*Save*" button and the schedule is created.
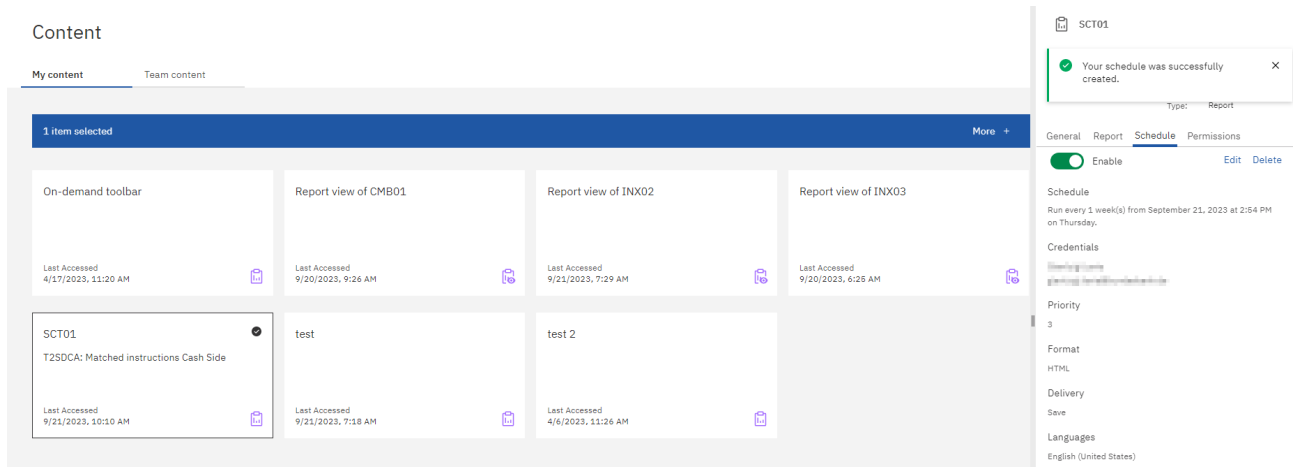
Illustration 114: Welcome page - My content - Properties - Schedule [31]

5.4.3.3 Check the schedule of your report

1. To check the schedule of your report you have to navigate to the "*Personal menu*".
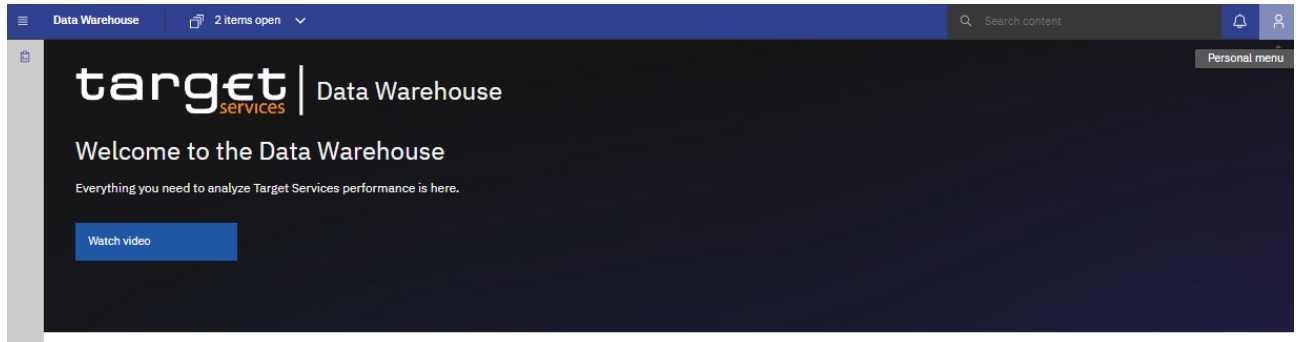
Illustration 115: Welcome page - Personal menu

2. Click on "*My schedules and subscriptions*".

---

31 This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.
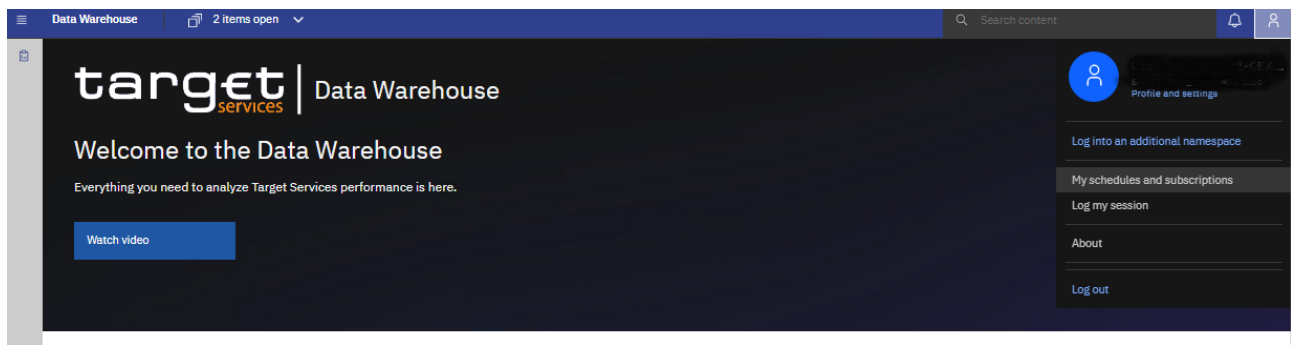
Illustration 116: Welcome page - Personal menu - My schedules and subscriptions

3. You can verify the reports that are scheduled.
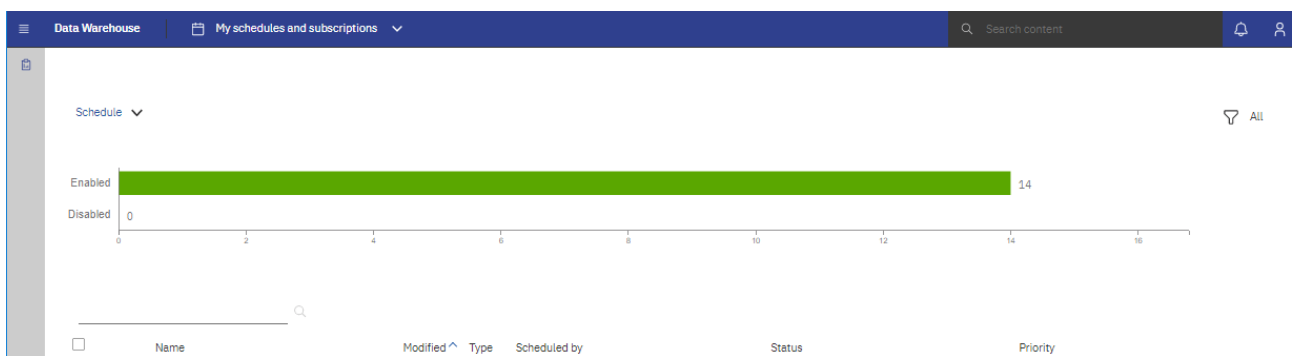
Illustration 117: Welcome page - Personal menu - My schedules and subscriptions - Schedule

Refer to chapter Personal menu [▶ 10] for further information. [32]

5.5 Predefined reports

5.5.1 T2S Cash account (SCT)

5.5.1.1 SCT01 – Finalised matched instructions

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

❙ `Content >> Team content >> T2S >> Predefined Reports >> SCT - T2S Cash account >> SCT01`

---

[32] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

SCT01 – T2S DCA – Finalised matched instructions cash side – Prompt

Date from: * Sep 15, 2020

Date to: * Sep 15, 2023

Currency: * Euro

Party BIC:

Keywords:

Input keywords here

Select all

No Results

Starts with any of these keywords

Case Insensitive

Please search and select the party BIC

Select all Deselect all

T2S DCA number:

Keywords:

Input keywords here

Select all

No Results

Starts with any of these keywords

Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Illustration 118: SCT01 prompt screen

Field Description

SCT01 – Finalised matched instructions – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers beloging to the default data sope of the user's party. This field is optional.

Screenshot

SCT01 – T2S DCA – Finalised matched instructions cash side

Filters: Date from : 2020-09-15 to: 2023-09-15
Currency : Euro

T2S DCA - Finalised matched instructions cash side

Transaction type code	Transaction sub-category	Debit			Credit			Total		
		Volume of settlement instruction	Matched value	Settled value	Volume of settlement instruction	Matched value	Settled value	Volume of settlement instruction	Matched value	Settled value
DVP	CATR	0	0	0	0	0	0	0	0	0
	STND	4,449	766,364,398.63	153,673,959.11	4,449	766,364,154.63	153,673,959.11	8,898	1,532,728,553.26	307,347,918.22
DWP	CATR	0	0	0	0	0	0	0	0	0
	STND	1,976	122,302,164.12	120,947,449.16	1,976	122,302,184.12	120,947,449.16	3,952	244,604,348.24	241,894,898.32
PFOD	CATR	815	6,250,099.15	6,217,593.12	815	6,250,099.15	6,217,593.12	1,630	12,500,198.30	12,435,186.24
	STND	0	0	0	0	0	0	0	0	0
Total		7,240	894,916,661.90	280,839,001.39	7,240	894,916,437.90	280,839,001.39	14,480	1,789,833,099.80	561,678,002.78

Illustration 119: SCT01 output screen

**Field
Description**

SCT01 – Finalised matched instructions – Output Screen	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Debit	
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.
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.
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	
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.
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.
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 (per transaction type code/settlement transaction sub-category)	

SCT01 – Finalised matched instructions – Output Screen	
Volume of settlement instructions	Sum of 'Volume of settlement instructions' over debit and credit.
Matched value	Sum of 'Matched value' over debit and credit.
Settled value	Sum of 'Settled value' over debit and credit.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [33]

5.5.1.2 SCT02 – Detailed matched settlement instructions

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

❙ `Content >> Team content >> T2S >> Predefined Reports >> SCT - T2S Cash account >> SCT02`

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[33]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

*Illustration 120:* SCT02 Prompt

Field Description

SCT02 – Detailed matched settlement instructions – Prompt screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers beloging to the default data sope of the user's party. This field is optional.

Screenshot

Illustration 121: SCT02 output screen, tab 1

Illustration 122: SCT02 output screen, tab 2

Field Description

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 T2S DCA – Detailed finalised settlement instructions - volume	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Debit	
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.
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.
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.
Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' on the debit side, per transaction type and sub-category.
Credit	

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 T2S DCA – Detailed finalised settlement instructions - volume	
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.
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.
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.
Total	Sum of 'Volume totally settled', 'Volume partially settled / partially cancelled' and 'Volume totally cancelled' on the credit side, per transaction type and sub-category.
Total (per transaction type code/settlement transaction sub-category)	
Volume totally settled	Sum of 'Volume totally settled' over debit and credit.
Volume partially settled / partially cancelled	Sum of 'Volume partially settled / partially cancelled' over debit and credit.
Volume totally cancelled	Sum of 'Volume totally cancelled' over debit and credit.
Total	Sum of 'Total' over debit and credit
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions - value	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Debit	
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.
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.
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.
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.
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	

SCT02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 T2S DCA – Detailed finalised settlement instructions - value	
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.
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.
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.
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.
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)	
Matched value	Sum of 'Matched value' over debit and credit.
Settled value (totally + partially)	Sum of 'Value totally settled' plus 'Value partially settled' over debit and credit.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [34]

5.5.1.3 SCT03 – Follow up by time slot of settlement activity

Context of Usage

This report shows all finalised settlement instructions (SIs) per time slots of the settlement date in an array at CB, PB or T2S DCA level, during a chosen period of time.

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[34] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

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

This report can be used by CB users.

Report Access

This report can be reached in the following way:

| `Content >> Team content >> s >> T2S >> Predefined Reports >> SCT - T2S Cash account >> SCT03`

Screenshot

Illustration 123: SCT03 Prompt

Field Description

SCT03 – Follow-up by time slot of settlement activity – Prompt screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers beloging to the default data sope of the user's party. This field is optional.

Screenshot

Illustration 124: SCT03 output screen, tab 1

Illustration 125: SCT03 output screen, tab 2

Field Description

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 1 T2S DCA – Follow-up by time slot of settlement activity - volume	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Settlement status	Shows the status of the settlement instruction. Possible values are: l Totally settled l Partially settled / partially cancelled l Totally cancelled
Volume of instructions - debit	
Time slots (one line per time slot): l 1st NTS cycle l Last NTS cycle l RT1 before intraday DVP cut-off l RT2 before EOD intraday credit reimbursement l RT3 before EOD intraday FOP cut-off l RT4 after intraday FOP cut-off	Shows the aggregated volume of the SIs (debit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 1
T2S DCA – Follow-up by time slot of settlement activity - volume

Volume of instructions - credit	
Time slots (one line per time slot): l 1st NTS cycle l Last NTS cycle l RT1 before intra-day DVP cut-off l RT2 before EOD intraday credit re-imbursement l RT3 before EOD intraday FOP cut-off l RT4 after intraday FOP cut-off	Shows the aggregated volume of the SIs (credit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 2
T2S DCA – Follow-up by time slot of settlement activity - value

Transaction type code	Shows the transaction type code of the settlement trans-action. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-cate-gory	Shows the transaction sub-category of the settlement transaction. Possible values are:

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 2	
T2S DCA – Follow-up by time slot of settlement activity - value	
	l CATR (cash transfer)
	l STND (standard)
Settlement status	Shows the status of the settlement instruction. Possible values are:
	l Totally settled
	l Partially settled
	l Totally cancelled
	l Partially cancelled
Value of instructions - debit	
Time slots (one line per time slot):	Shows the aggregated amount of the SIs (debit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combination.
l 1st NTS cycle	
l Last NTS cycle	
l RT1 before intraday DVP cut-off	
l RT2 before EOD intraday credit reimbursement	
l RT3 before EOD intraday FOP cut-off	
l RT4 after intraday FOP cut-off	
Value of instructions - credit	

SCT03 – Follow-up by time slot of settlement activity – OUTPUT SCREEN – Tab 2 T2S DCA – Follow-up by time slot of settlement activity - value	
Time slots (one line per time slot): l 1st NTS cycle l Last NTS cycle l RT1 before intra-day DVP cut-off l RT2 before EOD intraday credit re-imbursement l RT3 before EOD intraday FOP cut-off l RT4 after intraday FOP cut-off	Shows the aggregated amount of the SIs (credit side) for each designated time slot, within the transaction type code / transaction subcategory / settlement status combi-nation.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [35]

5.5.1.4 SCT04 – Comparison of settlement activity between two time periods

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

l `Content >> Team content >> T2S >> Predefined Reports >> SCT - T2S Cash account >> SCT04`

---

[35] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

SCT04 – T2S DCA – Comparison of settlement activity between two time periods

Period 1 - Date from:	* Jun 15, 2022	📅
Date to:	* Sep 15, 2023	📅
Period 2 - Date from:	* Sep 15, 2022	📅
Date to:	* Sep 15, 2023	📅
Currency:	* Euro	⌄

Party BIC:

Keywords:

Input keywords here 🔍

☐ Select all

No Results

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the securities party BIC

Select all Deselect all

T2S DCA number:

Keywords:

Input keywords here 🔍

☐ Select all

No Results

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Illustration 126: SCT04 Prompt

**Field
Description**

SCT04 – Comparison of settlement activity between two time periods – Prompt Screen	
Period 1 Date From	You can select the date by clicking on the calendar. This field is mandatory.
Period 1 Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Period 2 Date From	You can select the date by clicking on the calendar. This field is mandatory.
Period 2 Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers beloging to the default data sope of the user's party. This field is optional.

Screenshot

Illustration 127: SCT04 output screen

Field Description

SCT04 – Comparison of settlement activity between two time periods – Output Screen
Period 1

Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: **l** DVP (delivery versus payment) **l** DWP (delivery with payment) **l** PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: **l** CATR (cash transfer) **l** STND (standard)
Debit	
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.
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.
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.

SCT04 – Comparison of settlement activity between two time periods – Output Screen	
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.
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.
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.
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	
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.
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.
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.
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.
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.
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.
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.

SCT04 – Comparison of settlement activity between two time periods – Output Screen	
Total (Period 1 - final)	
Total	Sum for each column, summed over all transaction type / sub-category combinations.
Period 2	
Transaction type code	Shows the transaction type code of the settlement transaction. Possible values are: l DVP (delivery versus payment) l DWP (delivery with payment) l PFOD (payment free of delivery)
Transaction sub-category	Shows the transaction sub-category of the settlement transaction. Possible values are: l CATR (cash transfer) l STND (standard)
Debit	
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.
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.
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.
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.
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.

SCT04 – Comparison of settlement activity between two time periods – Output Screen	
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.
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	
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.
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.
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.
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.
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.
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.
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 (Period 2 - final)	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [36]

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[36] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

5.5.1.5 SCT05 – Follow-up by time slot of cash postings

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

❙ `Content >> Team content >> T2S >> Predefined Reports >> SCT - T2S Cash account >> SCT05`

Screenshot

SCT05 - T2S DCA - Follow-up by time slot of cash postings

Date from: * May 15, 2022

Date to: * Sep 15, 2023

Currency: * EUR

Party BIC:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords

☑ Case Insensitive

Please search and select the party BIC

Select all Deselect all

T2S DCA number:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords

☑ Case Insensitive

Please search and select the T2S DCA number

Select all Deselect all

Illustration 128: SCT05 Prompt screen

Field Description

SCT05 – Follow-up by time slot of cash postings – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers belonging to the default data scope of the user's party. This field is optional.

Screenshot

Illustration 129: SCT05 output screen

Field Description

SCT05 – Follow-up by time slot of cash postings – Output Screen	
Balance type	Shows the balance type for which the cash postings are displayed from the possible values: l Earmarking l Blocking l CoSD blocking l Deliverable l Reservation For origin = "Liquidity Transfer", only balance type = Deliverable" is possible.
Origin	Shows the posting origin for which the cash postings are displayed from the possible values: l Settlement instructions l Settlement restrictions l Liquidity transfers (only balance type "Deliverable") l Total for all types
Debit	The aggregation within origin of the cash postings on the debited side
Credit	The aggregation within origin of the cash postings on the credited side
Total (per balance type / origin)	The sums of 'Volume' and 'Value' across 'Debit' and 'Credit' per column, within origin.
Time slots: l 1st NTS cycle l Last NTS cycle l RT1 before intra-day DVP cut-off l RT2 before EOD intraday credit re-imbursement l RT3 before EOD intraday FOP cut-off	The aggregation within debit/credit/total of all cash postings found for each designated time-slot.

SCT05 – Follow-up by time slot of cash postings – Output Screen	
l RT4 after intraday FOP cut-off	
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.
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.
Total (per balance type): l Total earmarking l Total blocking l Total COSD blocking l Total deliverable l Total reservation	The sums of 'Volume' and 'Value' across 'Debit' and 'Credit' per column, over all origins within balance type.
Total (final)	The sums of 'Volume' and 'Value' across 'Debit' and 'Credit' per column, over all balance types. [37]

5.5.2 T2S Securities account (SST)

5.5.2.1 SST01 – Finalised matched instructions

Context of Usage

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

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[37]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

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.

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> SST - T2S Securities account >> SST01

Screenshot

SST01 - Securities account - Finalised matched instructions - Prompt

Date from: * Dec 18, 2023

Date to: * Dec 18, 2023

Currency: * Currency Name

Settlement type: *
FAMT - Nominal
UNIT - Units

Party BIC:

Keywords:
Input keywords here

☐ Select all

No Results

Starts with any of these keywords

☑ Case Insensitive

Please search and select the securities party BIC

Select all Deselect all

Securities account number:

Keywords:
Input keywords here

☐ Select all

No Results

Starts with any of these keywords

☑ Case Insensitive

Please search and select the securities account number

Select all Deselect all

Illustration 130: SST01 prompt screen

Field Description

SST01 – Finalised matched instructions – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the SIs are settled. You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.

SST01 – Finalised matched instructions – Prompt Screen	
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.
Securities movement type	This selection specifies if the movement on a securities account results from a delivery or a receive instruction. Possible values: I DELI I RECE This field is optional.

Screenshot

Illustration 131: SST01 output screen

Field Description

SST01 – Finalised matched instructions – Output Screen	
DELI (only filled if movement type filter selected 'DELI' or all)	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: I DVP (delivery versus payment) I DWP (delivery with payment)

SST01 – Finalised matched instructions – Output Screen	
	l FOP (free of payment)
	l PFOD (payment free of delivery)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values:
	l ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
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.
Instructed quantity	Sum of instructed settlement quantities of the DELI settlement instructions, per transaction type code and sub-category
Settled quantity	Sum of settled quantities of the DELI settlement instructions, per transaction type code and sub-category
Matched value	Sum of matched settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
Settled value	Sum of settled settlement amounts of the DELI settlement instructions, per transaction type code and sub-category
Total	Sum for each column in 'DELI' body, summed over all transaction type / sub-category combinations.
RECE (only filled if movement type filter selected 'RECE' or all)	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values:
	l DVP (Delivery versus payment)
	l DWP (Delivery with payment)
	l FOP (free of payment)
	l PFOD (payment free of delivery)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values:
	l ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND

SST01 – Finalised matched instructions – Output Screen	
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.
Instructed quantity	Sum of instructed settlement quantities of the RECE settlement instructions, per transaction type code and sub-category
Settled quantity	Sum of settled quantities of the RECE settlement instructions, per transaction type code and sub-category
Matched value	Sum of matched settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
Settled value	Sum of settled settlement amounts of the RECE settlement instructions, per transaction type code and sub-category
Total	Sum for each column in 'RECE' body, summed over all transaction type / sub-category combinations.
Total (always filled and sums across all movement types selected in the filter)	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: **l** DVP (delivery versus payment) **l** DWP (delivery with payment) **l** FOP (free of payment) **l** PFOD (payment free of delivery)
Transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: **l** ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
Volume of settlement instructions	The sum of 'Volume of settlement instructions' over DELI and RECE, per transaction type code and settlement transaction sub-category.

SST01 – Finalised matched instructions – Output Screen	
Instructed quantity	The sum of 'Instructed quantity' over DELI and RECE, per transaction type code and settlement transaction sub-category.
Settled quantity	The sum of 'Settled quantity' over DELI and RECE, per transaction type code and settlement transaction sub-category.
Matched value	The sum of 'Matched value' over DELI and RECE, per transaction type code and settlement transaction sub-category.
Settled value	The sum of 'Settled value' over DELI and RECE, per transaction type code and settlement transaction sub-category.
Total	Sum for each column in 'Total' body, summed over all transaction type / sub-category combinations. [38]

5.5.2.2 SST02 – Detailed finalised matched instructions

Context of Usage

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 the settlement types of the securities that the user selects.

The volume, the instructed 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.

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> SST - T2S Securities account >> SST02

---

[38]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

SST02 – Securities account – Detailed finalised matched instructions - Prompt

Date from: * Sep 15, 2021

Date to: * Sep 15, 2023

Settlement type: *

FAMT - Nominal

UNIT - Units

Party BIC:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the party BIC

→
←

Select all Deselect all

Securities account number:

Keywords:

Input keywords here

☐ Select all

No Results

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the securities account number

→
←

Select all Deselect all

Illustration 132: SST02 Prompt

Field Description

SST02 – Detailed finalised matched instructions – Prompt screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the SIs are settled. You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.

SST02 – Detailed finalised matched instructions – Prompt screen	
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.
Securities movement type	This selection specifies if the movement on a securities account results from a delivery or a receive instruction. Possible values: ❙ DELI ❙ RECE This field is optional.

Screenshot

Illustration 133: SST02 output screen, tab 1

Illustration 134: SST02 output screen, tab 2

**Field
Description**

SST02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: l DVP (delivery versus payment) l DWP (delivery with payment) l FOP (free of payment) l PFOD (payment free of delivery)
Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: l ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
Volume totally settled	A count of the number of totally settled SIs with security movement type DELI, per transaction type and sub-category.
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.
Volume totally cancelled	A count of the number of totally cancelled matched SIs with security movement type DELI, per transaction type and sub-category.
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	
Volume totally settled	A count of the number of totally settled SIs found with security movement type RECE, per transaction type and sub-category.

SST02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 1 Securities account – Detailed finalised instructions - volume	
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.
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.
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 (across all movement types selected in the filter)	
Volume totally settled	Sum of 'Volume totally settled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Volume partially settled / partially cancelled	Sum of 'Volume partially settled / partially cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Volume totally cancelled	Sum of 'Volume totally cancelled' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Total	Sum of 'Total' 'over 'DELI' and 'RECE' sub-tables, per transaction type and sub-category.
Total	
Total	Sum for each column, summed over all transaction type / sub-category combinations.

SST02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 Securities account – Detailed finalised instructions - quantity	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: I DVP (delivery versus payment) I DWP (delivery with payment) I FOP (free of payment) I PFOD (payment free of delivery)
Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: I ALOP, BPDF, BPIN, BPSU, COBS, COBR, COCP, CORT, CORU, EPDE, EPIS, REAL, RERV, REPO, RPDE, RPIN, RPSU, STND
DELI	
Instructed quantity	Sum of instructed settlement quantities of all finalised SIs with securities movement type DELI, per transaction type and sub-category.
Quantity totally settled	Sum of settled settlement quantities of all totally settled SIs with securities movement type DELI, per transaction type and sub-category.
Quantity partially settled	Sum of settled settlement quantities of all partially settled SIs with securities movement type DELI, per transaction type and sub-category.
Quantity partially cancelled	Sum of unsettled settlement quantities of all partially cancelled SIs with securities movement type DELI, per transaction type and sub-category.
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	
Instructed quantity	Sum of instructed settlement quantities of all finalised SIs with securities movement type RECE, per transaction type and sub-category.

SST02 – Detailed matched settlement instructions – OUTPUT SCREEN – Tab 2 Securities account – Detailed finalised instructions - quantity	
Quantity totally settled	Sum of settled settlement quantities of all totally settled SIs with securities movement type RECE, per transaction type and sub-category.
Quantity partially settled	Sum of settled settlement quantities of all partially settled SIs with securities movement type RECE, per transaction type and sub-category.
Quantity partially cancelled	Sum of unsettled settlement quantities of all partially cancelled SIs with securities movement type RECE, per transaction type and sub-category.
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 (across all movement types selected in the filter)	
Instructed quantity	The sum of 'Instructed quantity' over 'DELI' and 'RECE', per transaction type and sub-category.
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	
Total	Sum for each column, summed over all transaction type / sub-category combinations. [39]

5.5.2.3 SST03 – Follow-up by time slot of securities postings

Context of Usage
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..

This report can be used by CSD users.

Report Access
This report can be reached in the following way:

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[39]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

l   Content >> Team Content >> T2S >> Predefined Reports >> SST - T2S Securities account >> SST03

Screenshot

Illustration 135: SST03 Prompt screen

Field Description

SST03 – Follow-up by time slot of securities postings – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the SIs are settled. You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers beloging to the default data sope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.

Screenshot

Illustration 136: SST03 output screen

Field Description

SST03 – Follow-up by time slot of cash postings – Output Screen	
Balance type	Shows the balance type for which the securities postings are displayed from the possible values: l Earmarking l Blocking l CoSD blocking l Deliverable l Earmarking for auto-collateralisation l Reservation
Origin	Shows the posting origin for which the securities postings are displayed from the possible values: l Settlement instructions l Settlement restrictions l Total for all types
Debit	The aggregation within origin of the securities postings on the debited side
Credit	The aggregation within origin of the securities postings on the credited side
Total (per balance type / origin)	The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, within origin.

SST03 – Follow-up by time slot of cash postings – Output Screen	
Time slots: l 1st NTS cycle l Last NTS cycle l RT1 before intra-day DVP cut-off l RT2 before EOD intraday credit re-imbursement l RT3 before EOD intraday FOP cut-off l RT4 after intraday FOP cut-off	The aggregation within debit/credit/total of all securities postings found for each designated time-slot.
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.

SST03 – Follow-up by time slot of cash postings – Output Screen	
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.
Total (per balance type): ❙ 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.
Total (final)	The sums of 'Volume' and 'Quantity' across 'Debit' and 'Credit' per column, over all balance types. [40]

5.5.3 T2S Instructions (INX)

5.5.3.1 INX01 – Individual settlement detailed report

Context of Usage

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.

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

❙ Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S Instructions >> INX01

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[40] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

INX01 – Individual settlement detailed report – Prompt
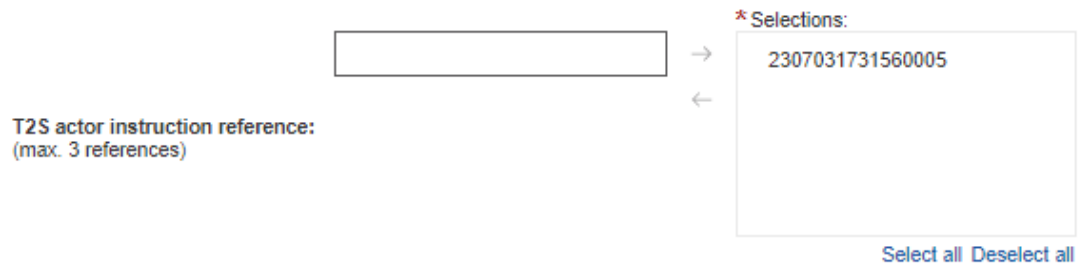
Illustration 137: INX01 prompt screen

Field Description

INX01 – Individual settlement detailed report – Prompt Screen	
T2S actor instruction reference	You can use this drop-down field to select one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party.
	This field is mandatory.

Screenshot

INX01 – Individual settlement detailed report
List report

Filters │ T2S actor instruction reference : 2307031731560005:

Individual settlement detailed query

Reference information	
T2S actor instruction reference	2307031731560005
Account servicer reference	2307031731560005
Account owner reference	
Third party reference	
Common reference	
Repo reference	
Status information	
Instruction overall final status	Totally cancelled
Match status	NMAT
Settlement status	USET
Cancellation status	CANC
CoSD hold status	Released
CSD hold status	Released
Party hold status	Released
CSD validation hold status	Released
Timeline information	
Entry date time	2023-07-03 17:33:42.000
Intended settlement date	2023-07-04
Actual settlement date	
Cancellation date	2023-07-11
Categorisation information	
Securities movement type code	DELI
Payment type code	FREE
Transaction type code	
Settlement transaction category	
Settlement transaction sub-category	
ISO transaction code	TRAD
Collateral instruction type	
Collateral type	

Securities information	
ISIN	ATC8AT000018
Account owner BIC	CSDYATFF801
Securities account number	ISSAC8AT001
T2S delivering party securities account number	ISSAC8AT001
T2S receiving party securities account number	CSDPC8AT02001
Securities sub balance type	
Settlement type	UNIT
Instructed settlement quantity	123
Settled settlement quantity	0
Totally settled settlement quantity	0
Partially settled settlement quantity	0
Partially cancelled settlement quantity	0
Totally cancelled settlement quantity	0
Securities party information	
Delivering depository BIC	CSDYATFF801
T2S delivering party BIC	CSDYATFF801
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	CSDYATFF801
T2S receiving party BIC	CSDPATFF802
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	
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	
Instructed settlement amount	0.00
Transaction original amount	0.00
Matched amount	0.00
Settled settlement amount	0.00
Totally settled settlement amount	0.00
Partially settled settlement amount	0.00
Partially cancelled settlement amount	0.00
Totally cancelled settlement amount	0.00

Process information

Cancellation requested	F
Externally matched	F
CoSD flag	False
Partial settlement indicator	
Priority	
Allowed modification flag	T
Corporate action event identification	
Opt-out settlement transaction condition indicator	F
External CSD flag	F
Original/counterpart instruction	NAPP
Link instruction counter	0

Trade information

Trade date	2023-07-04
Original ordered amount	0.00
Original ordered currency	
Number of days accrued	1
CUM/EX indicator	
Deal price value type	
Deal price yielded	
Deal price value rate	0
Deal price value amount	0.00
Deal price value currency	
Foreign exchange unit currrency	
Foreign exchange quoted currrency	
Foreign exchange exchange rate	0
Foreign exchange resulting amount	0.00
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	APPR
LCMM sending party short name	CSD-AT-Range8 - AB
LCMM instructing party short name	CSD-AT-Range8 - AB
LCMM execution/final settlement date	
LCMM user login name	C8AT09129CSD
LCMM inbound LCMM message Id	2307030528304088
LCMM inbound LCMM message ref	1018465850
LCMM validation starting timestamp	2023-07-03 17:33:44.901
LCMM validation ending timestamp	2023-07-03 17:33:46.711
LCMM entry business date	2023-07-03
POOL instruction counter	0
POOL settlement date	
POOL identification	0

Illustration 138: INX01 output screen

Field Description

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Reference information	
T2S actor instruction reference	Shows the reference provided by the T2S actor
Account servicer reference	Shows the reference provided by the T2S actor when the instruction is sent by an account servicer.
Account owner reference	Shows the reference provided by the T2S actor when the instruction is sent by an account owner.
Third party reference	Shows the reference provided by the T2S actor when the instruction is sent by a third party.
Common reference	Shows the common reference for already-matched instructions.
Repo reference	Shows the repo reference.
Status information	
Instruction overall final status	Shows the final status. Possible values: l "Totally settled" l "Partially settled" l "Totally cancelled"
Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: l NMAT (unmatched) l MACH (matched)
Settlement status	Shows the settlement status Possible values: l USET (unsettled) l PSET (partially settled) l SETT (fully settled)

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Cancellation status	Shows the cancellation status Possible values: l NCAN (not cancelled) l CANC (cancelled)
CoSD hold status	Shows the CoSD hold status if the settlement instruction fulfils at least one CoSD rule. Possible values: l Released l On hold
CSD hold status	Shows the CSD hold status Possible values: l Released l On hold
Party hold status	Shows the party hold status Possible values: l Released l On hold
CSD validation hold status	Shows the CSD validation hold status Possible values: l Released l On hold
Timeline information	
Entry date time	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD

INX01 – Individual settlement detailed report – Output Screen **(These columns will be shown for every instruction selected in the prompt screen)**	
Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
Categorisation information	
Securities movement type code	Shows the direction of movement required by the settlement instruction. Possible values: **l** DELI (deliver) **l** RECE (receive)
Payment type code	Shows if cash settlement is also involved. Possible values: **l** APMT (against payment) **l** FREE (free of payment)
Transaction type code	Shows the transaction type code. Possible values: **l** DVP (delivery versus payment) **l** DWP (delivery with payment) **l** FOP (free of payment) **l** PFOD (payment freed of delivery)
Settlement transaction category	Shows the transaction category. Possible values: **l** COLA (collateral) **l** CORE (collateral relocation) **l** LQTR (liquidity transfer) **l** REAL (realignment) **l** RSMG (restriction management) **l** RESU (restriction use) **l** RCOL (reverse collateral) **l** STND (standard) **l** TCAT (technical cash transfer) **l** COTF (conditional technical FOP)

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Settlement transaction sub-category	Shows the transaction sub-category. Possible values: l CATR (cash transfer) l COBS (CoSD blocking position – setup) l PLED (pledge) l REAL (realignment) l REPO (repo) l STND (standard) l SPLE (sub-pledge)
ISO transaction code	Shows the ISO transaction code. Possible values: l AUTO (auto-collateralisation) l BSBK (buy sell back) l CLAI (market claim) l CNCB (cenrl bank collateral operation) l COLI (collateral in) l COLO (collateral out) l CONV (depository receipt conversion) l CORP (corporate action) l FCTA (factor update) l INSP (movement of stock) l ISSU (depository receipt issue) l MKDW (markdown) l MKUP (markup) l NETT (netting) l NSYN (non-syndicated) l OWNE (external account transfer) l OWNI (internal account transfer) l PAIR (pair-off) l PLAC (placement)

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
	l PORT (portfolio move)
	l REAL (realignment)
	l REDI (withdrawal)
	l REDM (redemption)
	l RELE (depository receipt release cancellation)
	l REPU (repo)
	l RODE (return delivery without matching)
	l RPTO (reporting)
	l RVPO (reverse repo)
	l SBBK (sell buyback)
	l SBRE (borrowing reallocation)
	l SECB (securities borrowing)
	l SECL (securities lending)
	l SLRE (lending reallocation)
	l SUBS (subscription)
	l SYND (syndicate underwriters)
	l TBAC (TBA closing)
	l TRAD (trade)
	l TRPO (tri-party repo)
	l TRVO (tri-party reverse repo)
	l TURN (turnaround)
Collateral instruction type	Shows the collateral instruction type, if applicable. Possible values: **l** CRDT (credit instruction) **l** RMBT (reimbursement collateral instruction)
Collateral type	Shows the collateral type, if applicable. Possible values: **l** CLNT (client collateralisation) **l** NCBC (NCB collateralisation)

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Securities information	
ISIN code	Shows the ISIN.
Account owner BIC	Shows the BIC of the securities account owner as per the SI.
Securities account number	Shows the impacted securities account number as per the SI,
T2S delivering party securities account number	Shows the securities account number of the T2S delivering party.
T2S receiving party securities account number	Shows the securities account number of the T2S receiving party.
Securities sub balance type	Shows the securities sub balance type.
Settlement type	Shows the settlement type. Possible values: l NOMI (nominal) l UNIT (units)
Original settlement quantity	Shows the original settlement quantity.
Settled settlement quantity	Shows the settled settlement quantity.
Totally settled settlement quantity	Shows the settled quantity if the SI is fully settled.
Partially settled settlement quantity	Shows the settled quantity if the SI is only partially settled.
Partially cancelled settlement quantity	Shows the remaining unsettled quantity if the SI is only partially settled
Totally cancelled settlement quantity	Shows the unsettled quantity if the SI is completely cancelled.
Securities party information	

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Delivering depository BIC	Shows the BIC of the delivering CSD
T2S delivering party BIC	Shows the BIC of the T2S delivering party.
Delivering settlement party processing reference	Shows the processing reference provided in the delivering settlement party information.
Client of delivering CSD participant BIC	Shows the BIC of the delivering CSD participant's client.
Client of delivering CSD participant Id	Shows the local identifier of the delivering CSD participant's client.
Client of delivering CSD participant issuer	Shows the issuer of the local identifier of the delivering CSD participant's client.
Client of delivering CSD participant schema name	Shows the schema name of the local identifier of the delivering CSD participant's client.
Receiving depository BIC	Shows the BIC of the receiving CSD.
T2S receiving party BIC	Shows the BIC of the T2S receiving party.
Receiving settlement party processing reference	Shows the processing reference provided in the receiving settlement party information.
Client of receiving CSD participant BIC	Shows the BIC of the receiving CSD participant's client.
Client of receiving CSD participant Id	Shows the local identifier of the receiving CSD participant's client.
Client of receiving CSD participant issuer	Shows the issuer of the local identifier of the receiving CSD participant's client.

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Client of receiving CSD participant schema name	Shows the schema name of the local identifier of the receiving CSD participant's client.
Cash information (Please note, that this part will be empty for Settlement Instructions with transaction code = FOP)	
Currency code	Shows the currency code.
Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: l CRDT (credit) l DBIT (debit)
Debtor party BIC	Shows the BIC of the debtor party.
Creditor party BIC	Shows the BIC of the creditor party.
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
Debtor T2S dedicated cash account number	Shows T2S dedicated cash account number being debited.
Creditor T2S dedicated cash account number	Shows T2S dedicated cash account number being credited.
Original settlement amount	Shows the original settlement amount.
Transaction original amount	Shows the original amount as per the transaction.
Matched settlement amount	This is the matched settlement amount for the matched transaction.
Settled amount	Shows the settled amount.
Totally settled settlement amount	Shows the settled amount if the SI is fully settled.

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Partially settled settlement amount	Shows the settled amount if the SI is only partially settled
Partially cancelled settlement amount	Shows the unsettled amount if the SI is only partially settled.
Totally cancelled settlement amount	Shows the unsettled amount if the SI is fully cancelled.
Process information	
Cancellation requested	Shows if a cancellation has been requested on the settlement instruction. Possible values: l False l True
Externally matched	Shows if the settlement instruction was matched outside T2S. Possible values: l False l True
CoSD flag	Shows the CoSD flag if the settlement instruction belongs to a CoSD group. Possible values: l False l True
Partial settlement indicator	Shows the partial settlement indicator. Possible values: l NPAR (partial not allowed) l PART (partial settlement cash threshold allowed) l PARC (partial settlement quantity threshold allowed) l PARQ (partial allowed)
Priority	Shows the priority. Possible values:

<table>
<tr><td colspan="2">INX01 – Individual settlement detailed report – Output Screen
(These columns will be shown for every instruction selected in the prompt screen)</td></tr>
<tr><td></td><td>l   0001 (reserved)
l   0002 (top)
l   0003 (high)
l   0004 (normal)</td></tr>
<tr><td>Allowed modification flag</td><td>Shows the allowed modification flag
Possible values:
l   False
l   True</td></tr>
<tr><td>Corporate action event identification</td><td>Shows the corporate action event identification if the SI relates to a corporate action.</td></tr>
<tr><td>Opt-out settlement transaction condition indicator</td><td>Shows the opt-out settlement transaction condition indicator.
Possible values:
l   False
l   True</td></tr>
<tr><td>External CSD flag</td><td>Shows whether the relevant depository is an external CSD.
Possible values:
False
True</td></tr>
<tr><td>Original/counterpart instruction</td><td>Shows whether it is the original instruction or the identifier of the counterpart's instructions.</td></tr>
<tr><td>Link instruction counter</td><td>Shows the number of instructions linked to this settlement instruction.</td></tr>
<tr><td colspan="2">Trade information</td></tr>
<tr><td>Trade date</td><td>Shows the trade date of the settlement instruction. Display format is: YYYY-MM-DD</td></tr>
<tr><td>Original ordered amount</td><td>Shows the original ordered amount in the original currency when a conversion from/into another currency has occurred.</td></tr>
</table>

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Original ordered currency	Shows the original ordered currency when a conversion from/into another currency has occurred.
Number of days accrued	Shows the number of days for which interest has accrued.
CUM/EX indicator	Shows whether the contract was traded cum or ex coupon Possible values: l CUM (cum coupon) l EX (ex coupon)
Deal price value type	Shows the type of value in which the price of the traded financial instrument is expressed. Possible values: l DISC (discount) l PREM (premium) l PARV (par or face amount)
Deal price yielded	Shows whether the price is expressed as a yield. Possible values: l False l True
Deal price value rate	Shows the deal price value expressed as a rate or percentage when not expressed as an amount.
Deal price value amount	Shows the deal price value expressed as an amount when not expressed as a rate.
Deal price value currency	Shows the deal price value currency when not expressed as a rate.
Foreign exchange unit currrency	Shows the currency in which the rate of exchange is expressed in a currency exchange.
Foreign exchange quoted currrency	Shows the currency into which the base currency is converted in a currency exchange.
Foreign exchange exchange rate	Shows the factor for the currency exchange.

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Foreign exchange resulting amount	Shows the amount resulting from the currency exchange.
Foreign exchange resulting amount currency	Shows the currency of the amount resulting from the currency exchange.
Place of trade MIC identifier	Shows the market identifier code of the place of trade.
Place of trade description	Shows the description of the place of trade.
Market type code	Shows the market type code.
Market type proprietary Id	Shows the proprietary id of the market type when not using the ISO market type code.
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.
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.
Market client side code	Shows the market side code. Possible values: l CLNT (client side transaction) l MAKT (market side transaction)
LCMM information	
LCMM approval status	Shows the LCMM approval status. Possible values: l APPR (approved (default value)) l AWAP (awaiting approval) l REJT (rejected) l RVKD (revoked)
LCMM sending party short name	Shows the sending party short name

INX01 – Individual settlement detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
LCMM instructing party short name	Shows the instructing party short name
LCMM execution/final settlement date	Shows the business date when the SI is totally settled. Displayed format is : YYYY-MM-DD.
LCMM user login name	Shows the login name of the LCMM user.
LCMM inbound LCMM message Id	Shows the foreign key of the LCMM inbound message id.
LCMM inbound LCMM message ref	Shows the reference of the LCMM inbound message.
LCMM validation starting timestamp	Shows the LCMM validation starting timestamp. Display format is: YYYY-MM-DD hh:mm:ss,sssss
LCMM validation ending timestamp	Shows the LCMM validation ending timestamp. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
LCMM entry business date	Shows the LCMM entry business date. Displayed format is: YYYY-MM-DD
POOL instruction counter	Shows the number of instructions that make up a pool as identified on the settlement instruction.
POOL settlement date	Shows the pool settlement date. Displayed format is: YYYY-MM-DD
POOL identification	Shows the reference identifying a pool as found on the settlement instruction. [41]

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[41] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

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

Context of Usage

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.

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S Instructions >> INX02

Screenshot

INX02 – Prompt (Pre-selection)

Choose data object: * | Party BIC   ⌄ |

                                           | Quantities |
Additional filter criteria: | Amounts |

| Cancel | < Back | Next > |

Illustration 139: INX02 pre-selection screen

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Pre-selection screen	
Choose data object (one of both objects has to be chosen)	
Party BIC	Provides fields for searching securities party BICs or cash party BICs in the next screen
Account number	Provides fields for searching for securities account numbers or cash account numbers in the next screen
Additional search criteria (both objects are optional)	
Quantity of securities	Provides fields for searching different quantity ranges in the next screen
Amounts	Provides fields for searching different amount ranges in the next screen

Screenshot

INX02 – Prompt

Securities party BIC:

Keywords:

Input keywords here 🔍

☐ Select all

☑ CSDACXMMXXX
☑ CSDAESLRXX0
☑ CSDAESLRXX0
☑ CSDAESLRXX0
☑ CSDAESPAAAA
☑ CSDAESPAAAA
☑ CSDAESPAXXX

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the securities party BIC

CSDACXMMXXX
CSDAESLRXX0
CSDAESLRXX0
CSDAESLRXX0
CSDAESPAAAA
CSDAESPAAAA
CSDAESPAXXX
CSDAESPAXXX
CSDAESPAXXX
CSDAESPJXXO
CSDAESPJXXO
CSDAESPMXXX

Select all Deselect all

Cash party BIC:

Keywords:

Input keywords here 🔍

☐ Select all

No Results

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the cash party BIC

Select all Deselect all

ISIN:

Keywords:

Input keywords here 🔍

☐ Select all

No Results

Starts with any of these keywords ⌄

☑ Case Insensitive

Please search and select the ISIN

Select all Deselect all

Settlement type:

NOMI
UNIT

Illustration 140: INX02 prompt screen

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
ISIN	Filter to select which ISIN value/s should be included in the output.
Settlement type	Filter to select which settlement type value/s should be included in the output. Possible values: **l** NOMI **l** UNIT
Settlement currency code	The report output contains only settlement instructions with the selected settlement currency codes.
Securities movement type code	Filter to select which securities movement type code value/s should be included in the output. Possible values: **l** DELI **l** RECE
Transaction type code	Filter to select which transaction type code value/s should be included in the output. Possible values: **l** DVP **l** DWP **l** FOP **l** PFOD
Settlement transaction category	Filter to select which settlement transaction category value/s should be included in the output. Possible values: **l** COLA

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	l CORE
	l LQTR
	l REAL
	l RSMG
	l RESU
	l RCOL
	l STND
	l TCAT
	l COTF
Settlement transaction sub-category	Filter to select which settlement transaction sub-category value/s should be included in the output.
	Possible values:
	l CATR
	l COBS
	l PLED
	l REAL
	l REPO
	l STND
	l SPLE
LCMM approval status	Filter to select which LCMM approval status value/s should be included in the output.
	Possible values:
	l APPR
	l AWAP
	l REJT
	l RVKD
Settlement status	Filter to select which settlement status value/s should be included in the output.
	Possible values:
	l USET
	l PSET

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	l SETT
Cancellation status	Filter to select which cancellation status value/s should be included in the output. Possible values: **l** NCAN **l** CANC
Entry date from	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: **l** entry date to
Entry date to	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: **l** entry date from
Intended settlement date from	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: **l** intended settlement date to
Intended settlement date to	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: **l** intended settlement date from
The following criteria are only shown in case that "Quantity of securities" was chosen as additional search criteria	
Original quantity from	Filter to select the inclusive quantity from which original quantity value/s should be included in the output.

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	Must be used in conjunction with: **l** original quantity to
Original quantity to	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: **l** original quantity from
Settled quantity from	Filter to select the inclusive quantity from which settled quantity value/s should be included in the output. Must be used in conjunction with: **l** settled quantity to
Settled quantity to	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: **l** settled quantity from
Cancelled quantity from	Filter to select the inclusive quantity from which cancelled quantity value/s should be included in the output. Must be used in conjunction with: **l** cancelled quantity to
Cancelled quantity to	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: **l** cancelled quantity from
The following criteria are only shown in case that "Amounts" was chosen as additional search criteria	
Original amount from	Filter to select the inclusive amount from which original amount value/s should be included in the output.

INX02 – Multi-criteria search of a set of settlement instructions – Prompt Screen	
	Must be used in conjunction with: **l** original amount to
Original amount to	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: **l** original amount from
Settled amount from	Filter to select the inclusive amount from which settled amount value/s should be included in the output. Must be used in conjunction with: **l** settled amount to
Settled amount to	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: **l** settled amount from
Cancelled amount from	Filter to select the inclusive amount from which cancelled amount value/s should be included in the output. Must be used in conjunction with: **l** cancelled amount to
Cancelled amount to	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: **l** cancelled amount from

Screenshot

Illustration 141: INX02 list screen

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
Number of settlement instructions	Shows the number of settlement instructions found matching the criteria
(For each instruction matching the selection criteria, one line will be displayed)	
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.
Securities movement type code	Shows the direction of movement required by the settlement instruction. Possible values: l DELI (deliver) l RECE (receive)
Payment type code	Shows if cash settlement is also involved. Possible values: l APMT (against payment) l FREE (free of payment)
Intended settlement date	Shows the intended settlement date.

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
Actual settlement date	Shows the actual settlement date.
Cancellation date	Shows the date when the settlement instruction was cancelled. Display format is: YYYY-MM-DD
Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: **l** NMAT (unmatched) **l** MACH (matched)
Settlement status	Shows the settlement status Possible values: **l** USET (unsettled) **l** PSET (partially settled) **l** SETT (fully settled)
Cancellation status	Shows the cancellation status Possible values: **l** NCAN (not cancelled) **l** CANC (cancelled)
ISIN code	Shows the ISIN.
Settlement type	Shows the settlement type. Possible values: **l** NOMI (nominal) **l** UNIT (units)
Original settlement quantity	Shows the original settlement quantity.
Settled settlement quantity	Shows the settled settlement quantity.
Currency code	Shows the currency code.
Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values:

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
	l CRDT (credit) l DBIT (debit)
Original settlement amount	Shows the original settlement amount.
Matched settlement amount	Shows the matched amount as per the matching process..
Settled settlement amount	Shows the settled settlement amount.
Transaction type code	Shows the transaction type code. Possible values: l DVP (delivery versus payment) l DWP (delivery with payment) l FOP (free of payment) l PFOD (payment freed of delivery)
Settlement transaction category	Shows the transaction category. Possible values: l COLA (collateral) l CORE (collateral relocation) l LQTR (liquidity transfer) l REAL (realignment) l RSMG (restriction management) l RESU (restriction use) l RCOL (reverse collateral) l STND (standard) l TCAT (technical cash transfer) l COTF (conditional technical FOP)
Settlement transaction sub-category	Shows the transaction sub-category. Possible values: l CATR (cash transfer) l COBS (CoSD blocking position – setup) l PLED (pledge)

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
	l REAL (realignment)
	l REPO (repo)
	l STND (standard)
	l SPLE (sub-pledge)
ISO transaction code	Shows the ISO transaction code.
	Possible values:
	l AUTO (auto-collateralisation)
	l BSBK (buy sell back)
	l CLAI (market claim)
	l CNCB (cenrl bank collateral operation)
	l COLI (collateral in)
	l COLO (collateral out)
	l CONV (depository receipt conversion)
	l CORP (corporate action)
	l FCTA (factor update)
	l INSP (movement of stock)
	l ISSU (depository receipt issue)
	l MKDW (markdown)
	l MKUP (markup)
	l NETT (netting)
	l NSYN (non-syndicated)
	l OWNE (external account transfer)
	l OWNI (internal account transfer)
	l PAIR (pair-off)
	l PLAC (placement)
	l PORT (portfolio move)
	l REAL (realignment)
	l REDI (withdrawal)
	l REDM (redemption)
	l RELE (depository receipt release cancellation)
	l REPU (repo)

INX02 – Multi-criteria search of a set of settlement instructions – List Screen	
	l RODE (return delivery without matching) l RPTO (reporting) l RVPO (reverse repo) l SBBK (sell buyback) l SBRE (borrowing reallocation) l SECB (securities borrowing) l SECL (securities lending) l SLRE (lending reallocation) l SUBS (subscription) l SYND (syndicate underwriters) l TBAC (TBA closing) l TRAD (trade) l TRPO (tri-party repo) l TRVO (tri-party reverse repo) l TURN (turnaround)
CSD BIC	Shows the BIC of the related CSD
CSD participant BIC	Shows the BIC of the T2S participant.
Securities account number	Shows the impacted securities account number as per the SI,
NCB BIC	Shows the parent party BIC of the payment bank (if applicable)
Payment bank BIC	Shows the BIC of the cash account owner (if applicable)
T2S DCA number	Shows the T2S cash account used for settlement (if applicable)

Screenshot

INX02 – Multi-criteria settlement instructions search
Detail report

Reference information	
T2S actor instruction reference	TEST-CASH1
Status information	
Match status	NMAT
Settlement status	USET
Cancellation status	CANC
CoSD hold status	Released
CSD hold status	Released
CSD validation hold status	Released
Party hold status	Released
Timeline information	
Entry date time	2023-07-26 12:06:17.888
Intended settlement date	2023-07-25
Actual settlement date	
Cancellation date	2023-08-07
Categorisation information	
Securities movement type code	DELI
Payment type code	APMT
Transaction type code	
Settlement transaction category	
Settlement transaction sub-category	
ISO transaction code	TRAD
Securities information	
ISIN code	ESUEURP32117
Securities account number	PARJESJXX1CSDPP001
Settlement type	UNIT
Original settlement quantity	500
Settled settlement quantity	0
Cancelled settlement quantity	500
Securities party information	
CSD BIC	CSDJESPJXX0
CSD participant BIC	PARJESPJXX0
External CSD BIC	
Cash information	
Currency code	EUR
Credit/debit code	DBIT
T2S DCA number	
Original settlement amount	1,000.00
Transaction original amount	0.00
Matched settlement amount	0.00
Settled settlement amount	0.00
Cancelled settlement amount	0.00
Cash party information	
NCB BIC	
Payment bank BIC	
Process information	
Priority	0004
Externally matched	F
Trade information	
Trade date	2023-07-25
LCCM information	
LCCM approval status	APPR

Illustration 142: INX02 details screen

Field Description

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
Reference information	
T2S actor instruction reference	Shows the reference provided by the T2S actor
Status information	
Match status	Shows if the settlement instruction is matched with a counterpart settlement instruction. Possible values: ▎ NMAT (unmatched) ▎ MACH (matched)
Settlement status	Shows the settlement status Possible values: ▎ USET (unsettled)

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
	l PSET (partially settled) l SETT (fully settled)
Cancellation status	Shows the cancellation status Possible values: NCAN (not cancelled) CANC (cancelled)
CoSD hold status	Shows the CoSD hold status if the settlement instruction fulfils at least one CoSD rule. Possible values: l Released l On hold
CSD hold status	Shows the CSD hold status Possible values: l Released l On hold
CSD validation hold status	Shows the CSD validation hold status Possible values: l Released l On hold
Party hold status	Shows the party hold status Possible values: l Released l On hold
Timeline information	
Entry date	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD
Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
Categorisation information	
Securities movement type code	Shows the direction of movement required by the settlement instruction. Possible values: l DELI (deliver) l RECE (receive)
Payment type code	Shows if cash settlement is also involved. Possible values: l APMT (against payment) l FREE (free of payment)
Transaction type code	Shows the transaction type code. Possible values: l DVP (delivery versus payment) l DWP (delivery with payment) l FOP (free of payment) l PFOD (payment freed of delivery)
Settlement transaction category	Shows the transaction category. Possible values: l COLA (collateral) l CORE (collateral relocation) l LQTR (liquidity transfer) l REAL (realignment) l RSMG (restriction management) l RESU (restriction use) l RCOL (reverse collateral) l STND (standard) l TCAT (technical cash transfer) l COTF (conditional technical FOP)

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
Settlement transaction sub-category	Shows the transaction sub-category. Possible values: l CATR (cash transfer) l COBS (CoSD blocking position – setup) l PLED (pledge) l REAL (realignment) l REPO (repo) l STND (standard) l SPLE (sub-pledge)
ISO transaction code	Shows the ISO transaction code. Possible values: l AUTO (auto-collateralisation) l BSBK (buy sell back) l CLAI (market claim) l CNCB (cenrl bank collateral operation) l COLI (collateral in) l COLO (collateral out) l CONV (depository receipt conversion) l CORP (corporate action) l FCTA (factor update) l INSP (movement of stock) l ISSU (depository receipt issue) l MKDW (markdown) l MKUP (markup) l NETT (netting) l NSYN (non-syndicated) l OWNE (external account transfer) l OWNI (internal account transfer) l PAIR (pair-off) l PLAC (placement) l PORT (portfolio move)

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen
- 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)

Securities information	
ISIN code	Shows the ISIN.
Securities account number	Shows the impacted securities account number as per the SI,
Settlement type	Shows the settlement type. Possible values: - NOMI (nominal) - UNIT (units)
Original settlement quantity	Shows the original settlement quantity.

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
Settled settlement quantity	Shows the settled settlement quantity.
Cancelled settlement quantity	Shows the unsettled quantity if the SI is not completely settled.
Securities party information	
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant.
External CSD BIC	Shows the BIC of the external CSD (ECSD)
Cash information (Please note, that this part will be empty for Settlement Instructions with transaction code = FOP)	
Currency code	Shows the currency code.
Credit/debit code	Shows if the settlement instruction involves a debit or credit of cash. Possible values: l CRDT (credit) l DBIT (debit)
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
Original settlement amount	Shows the original settlement amount.
Transaction original amount	Shows the original amount as per the transaction.
Matched amount	Shows the matched amount as per the matching process..
Settled settlement amount	Shows the settled settlement amount.
Cancelled settlement amount	Shows the cancelled amount if the SI is not completely settled.
Process information	
Priority	Shows the priority. Possible values:

INX02 – Multi-criteria search of a set of settlement instructions – Details Screen	
	l 0001 (reserved) l 0002 (top) l 0003 (high) l 0004 (normal)
Externally matched	Shows if the settlement instruction was matched outside T2S. Possible values: l False l True
Trade information	
Trade date	Shows the trade date of the settlement instruction. Display format is: YYYY-MM-DD
LCMM information	
LCMM approval status	Shows the LCMM approval status. Possible values: l APPR (approved (default value)) l AWAP (awaiting approval) l REJT (rejected) l RVKD (revoked) [42]

5.5.3.3 INX03 – Individual restriction detailed report

Context of Usage

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 and are displayed in a manner which allows easy comparison between these instructions.

This report can be used by CB andCSD users.

Report Access

This report can be reached in the following way:

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[42] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

I   Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S In-
structions >> INX03

Screenshot

INX03 - Individual restriction detailed report – Prompt

* Selections:

230405-ATPB2-1

T2S actor instruction reference:
(max. 3 references)

Select all Deselect all

Illustration 143: INX03 prompt screen

**Field
Description**

INX03 – Individual restriction detailed report – Prompt Screen	
T2S actor instruction reference	You can use this drop-down field to select one or several T2S actor instruction references. This field will show all related references, which belong to the default data scope of the user's party. This field is mandatory.

Screenshot

INX03 - Individual restrictions detailed report
List report

Filters | T2S actor instruction reference : 230405-ATPB2-1:

Reference information	
T2S actor instruction reference	230405-ATPB2-1
Account servicer reference	
Account owner reference	
Third party reference	
Status information	
Restriction overall final status	Totally settled
Settlement status	SETT
Cancellation status	NCAN
Timeline information	
Creation date	2023-04-06
Entry date time	2023-04-05 16:14:59.640
Intended settlement date	2023-04-06
Actual settlement date	2023-04-06
Cancellation date	
Categorisation information	
Movement type	SCTY
Collateral instruction type	
Balance from	AWAS
Balance to	RESA
Restriction processing type from	Deliverable
Restriction processing type to	Reservation
Securities information	
ISIN code	ATC8AT000018
Account owner BIC	PMBKATFF802
Securities account number	CSDPC8ATPB2001
Settlement type	UNIT
Settlement quantity	111
Settled settlement quantity	111
Totally settled settlement quantity	111
Partially settled settlement quantity	
Partially cancelled settlement quantity	
Totally cancelled settlement quantity	
Cash information	
Currency code	
T2S dedicated cash account number	
Settlement amount	
Settled settlement amount	
Totally settled settlement amount	
Partially settled settlement amount	
Partially cancelled settlement amount	
Totally cancelled settlement amount	

Process information	
CoSD blocking	F
Priority	
Corporate action event identification	
Collateral flag	
End of day restriction release	
Linked instructions counter	
LCMM information	
LCMM approval status	APPR
LCCM sending party short name	PB2-AT as CSDP-AT Range8 - AB
LCCM instructing party short name	PB2-AT as CSDP-AT Range8 - AB
LCMM execution/final settlement date	2023-04-06
LCMM user login name	
LCMM inbound LCMM message Id	2304050525874322
LCMM inbound LCMM message ref	9000000001928982
LCMM validation starting timestamp	2023-04-05 16:14:59.509
LCMM validation ending timestamp	2023-04-05 16:14:59.635
LCMM entry business date	2023-04-05
POOL party short name	
POOL instruction counter	0
POOL settlement date	
POOL identification	0

Illustration 144: INX03 output screen

Field Description

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Reference information	
T2S actor instruction reference	Shows the reference provided by the T2S actor
Account servicer reference	Shows the reference provided by the T2S actor when the restriction is sent by an account servicer.
Account owner reference	Shows the reference provided by the T2S actor when the restriction is sent by an account owner.
Third party reference	Shows the reference provided by the T2S actor when the restriction is sent by a third party.
Status information	
Restriction overall final status	Shows the final status. Possible values: ▎ "Totally settled"

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
	l "Partially settled" l "Totally cancelled"
Settlement status	Shows the settlement status Possible values: l USET (unsettled) l PSET (partially settled) l SETT (fully settled)
Cancellation status	Shows the cancellation status Possible values: l NCAN (not cancelled) l CANC (cancelled)
Timeline information	
Creation date	Shows the date when the settlement restriction was created. Display format is: YYYY-MM-DD
Entry date time	Shows the date when the settlement restriction entered T2S. Display format is: YYYY-MM-DD hh:mm: ss,sssss
Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
Actual settlement date	Shows the actual settlement date. Display format is: YYYY-MM-DD
Cancellation date	Shows the date when the settlement restriction was cancelled. Display format is: YYYY-MM-DD
Categorisation information	
Movement type	Shows the movement type of the settlement restriction. Possible values: l CASH (restriction of cash) l SCTY (restriction of securities)
Collateral instruction type	Shows the collateral instruction type. Possible values:

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
	l CRDT (credit instruction) l RMBT (reimbursement collateral instruction)
Balance from	Shows the balance type from which securities or cas are moved
Balance to	Shows the balance type to which securities or cash are moved
Restriction processing type from	Shows the restriction processing type from which the cash/securities are debited/delivered. Possible values: l Rejection l CSD Validation Hold l Reservation l Blocking l Balance Type/Earmarking l Earmarking for Auto-collateralisation l Deliverable l Collateralised l CoSD Blocking
Restriction processing type to	Shows the restriction processing type to which the cash/securities are credited/received. Possible values: l Rejection l CSD Validation Hold l Reservation l Blocking l Balance Type/Earmarking l Earmarking for Auto-collateralisation l Deliverable l Collateralised l CoSD blocking

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Securities information (This part will only be filled in case of settlement restrictions on securities)	
ISIN code	Shows the ISIN.
Account owner BIC	Shows the BIC of the securities account owner as per the SR.
Securities account number	Shows the impacted securities account number as per the SR.
Settlement type	Shows the settlement type. Possible values: l NOMI (nominal) l UNIT (units)
Settlement quantity	Shows the entered settlement quantity.
Settled settlement quantity	Shows the settled settlement quantity.
Totally settled settlement quantity	Shows the settled quantity if the SR is fully settled.
Partially settled settlement quantity	Shows the settled quantity if the SR is only partially settled.
Partially cancelled settlement quantity	Shows the remaining unsettled quantity if the SR is only partially settled
Totally cancelled settlement quantity	Shows the unsettled quantity if the SR is completely cancelled.
Cash information (This part will only be filled in case of settlement restrictions on cash)	
Currency code	Shows the currency code.
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
Settlement amount	Shows the settlement amount.
Settled settlement amount	Shows the settled settlement amount.

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Totally settled settlement amount	Shows the settled amount if the SR is fully settled.
Partially settled settlement amount	Shows the settled amount if the SR is only partially settled.
Partially cancelled settlement amount	Shows the remaining unsettled amount if the SR is only partially settled
Totally cancelled settlement amount	Shows the unsettled amount if the SR is completely cancelled.
Process information	
CoSD blocking	Shows whether the restriction relates to a CoSD blocking. Possible values: l False l True
Priority	Shows the priority. Possible values: l 0001 (reserved) l 0002 (top) l 0003 (high) l 0004 (normal)
Corporate action event identification	Shows the corporate action event identification if the SR relates to a corporate action.
Collateral flag	Shows whether the restriction relates to collateral. Possible values: l False l True
End of day restriction release	Shows whether the restriction relates to an end of day restriction release. Possible values: l False l True

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
Linked instructions counter	Shows the number of instructions linked to this settlement restriction.
LCMM information	
LCMM approval status	Shows the LCMM approval status. Possible values: l APPR (approved (default value)) l AWAP (awaiting approval) l REJT (rejected) l RVKD (revoked)
LCMM sending party short name	Shows the sending party short name
LCMM instructing party short name	Shows the instructing party short name
LCMM execution/final settlement date	Shows the business date when the SR is totally settled. Displayed format is : YYYY-MM-DD.
LCMM user login name	Shows the login name of the LCMM user.
LCMM inbound LCMM message Id	Shows the foreign key of the LCMM inbound message id.
LCMM inbound LCMM message ref	Shows the reference of the LCMM inbound message.
LCMM validation starting timestamp	Shows the LCMM validation starting timestamp. Display format is: YYYY-MM-DD hh:mm:ss,sssss
LCMM validation ending timestamp	Shows the LCMM validation ending timestamp. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
LCMM entry business date	Shows the LCMM entry business date. Displayed format is: YYYY-MM-DD
POOL party short name	Shows the short name of the party

INX03 – Individual restriction detailed report – Output Screen (These columns will be shown for every instruction selected in the prompt screen)	
POOL instruction counter	Shows the number of instructions that make up a pool as identified on the settlement restriction.
POOL settlement date	Shows the pool settlement date. Displayed format is: YYYY-MM-DD
POOL identification	Shows the reference identifying a pool as found on the settlement instruction. [43]

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

Context of Usage

This report shows a list of details for selected finalised business settlement restrictions (SR), which it performs on 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 for the selected SR.

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

This report can be used by CB andCSD users.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S Instructions >> INX04
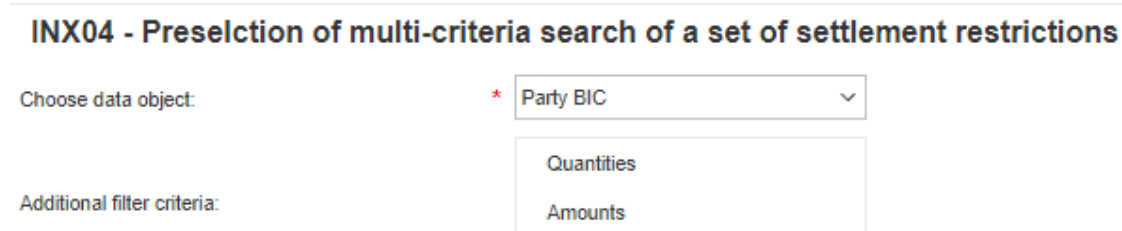
Screenshot

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

Choose data object:	*	Party BIC ⌄
		Quantities
Additional filter criteria:		Amounts

Illustration 145: INX04 pre-selection screen

Field Description

INX04 – Multi-criteria search of a set of settlement restrictions – Pre-selection screen	
Choose data object (one of both objects has to be chosen)	
Party BIC	Provides fields for searching securities party BICs or cash party BICs in the next screen
Account number	Provides fields for searching for securities account numbers or cash account numbers in the next screen
Additional search criteria (both objects are optional)	
Quantity of securities	Provides fields for searching different quantity ranges in the next screen
Amounts	Provides fields for searching different amount ranges in the next screen

Screenshot

Illustration 146: INX04 prompt screen

Field Description

INX04 – Multi-criteria search of a set of settlement restrictions – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number that should be included in the output.
Settlement status	Filter to select which settlement status value/s should be included in the output. Possible values: l USET l PSET l SETT
Cancellation status	Filter to select which cancellation status value/s should be included in the output. Possible values: l NCAN l CANC
Entry date from	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: l entry date to
Entry date to	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: l entry date from

INX04 – Multi-criteria search of a set of settlement restrictions – Prompt Screen	
Intended settlement date from	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: **l** intended settlement date to
Intended settlement date to	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: **l** intended settlement date from
The following criteria are only shown in case that "Quantity of securities" was chosen as additional search criteria	
Original quantity from	Filter to select the inclusive quantity from which original quantity value/s should be included in the output. Must be used in conjunction with: **l** original quantity to
Original quantity to	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: **l** original quantity from
Settled quantity from	Filter to select the inclusive quantity from which settled quantity value/s should be included in the output. Must be used in conjunction with: **l** settled quantity to
Settled quantity to	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:

INX04 – Multi-criteria search of a set of settlement restrictions – Prompt Screen	
	l settled quantity from
Cancelled quantity from	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
Cancelled quantity to	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: l cancelled quantity from
The following criteria are only shown in case that "Amounts" was chosen as additional search criteria	
Original amount from	Filter to select the inclusive amount from which original amount value/s should be included in the output. Must be used in conjunction with: l original amount to
Original amount to	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: l original amount from
Settled amount from	Filter to select the inclusive amount from which settled amount value/s should be included in the output. Must be used in conjunction with: l settled amount to

INX04 – Multi-criteria search of a set of settlement restrictions – Prompt Screen	
Settled amount to	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: I settled amount from
Cancelled amount from	Filter to select the inclusive amount from which cancelled amount value/s should be included in the output. Must be used in conjunction with: I cancelled amount to
Cancelled amount to	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: I cancelled amount from

Screenshot

Illustration 147: INX04 list screen

Field Description

INX04 – Multi-criteria search of a set of settlement restrictions – List Screen	
Number of settlement restrictions	Shows the number of settlement restrictions found matching the criteria
(For each restriction matching the selection criteria, one line will be displayed)	

INX04 – Multi-criteria search of a set of settlement restrictions – List Screen	
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.
Intended settlement date	Shows the intended settlement date.
	Display format is: YYYY-MM-DD
Actual settlement date	Shows the actual settlement date.
Settlement status	Shows the settlement status
	Possible values:
	l USET (unsettled)
	l PSET (partially settled)
	l SETT (fully settled)
Cancellation status	Shows the cancellation status
	Possible values:
	l NCAN (not cancelled)
	l CANC (cancelled)
ISIN code	Shows the ISIN
Original quantity	Shows the entered settlement quantity.
Settled quantity	Shows the settled settlement quantity.
Currency	Shows the currency code
Original amount	Shows the settlement amount.
Settled amount	Shows the settled settlement amount.
Transaction type code	Shows the transaction type of the settlement restriction.
	Possible values:
	l SRCA (settlement restriction on cash)
	l SRSE (settlement restriction on securities)
CSD BIC	Shows the BIC of the CSD
Account owner BIC	Shows the BIC of the securities account owner as per the SR.

INX04 – Multi-criteria search of a set of settlement restrictions – List Screen	
Securities account number	Shows the impacted securities account number as per the SR.
NCB BIC	Shows the parent party BIC of the payment bank (if applicable)
Payment bank BIC	Shows the BIC of the payment bank (if applicable)
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.

Screenshot

Illustration 148: INX04 details screen

Field Description

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
Reference information	
T2S actor instruction reference	Shows the reference provided by the T2S actor
Status information	
Settlement status	Shows the settlement status Possible values: ❙ USET (unsettled) ❙ PSET (partially settled) ❙ SETT (fully settled)
Cancellation status	Shows the cancellation status

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
	Possible values: l NCAN (not cancelled) l CANC (cancelled)
Timeline information	
Entry date time	Shows the date when the settlement instruction entered the T2S system. Display format is: YYYY-MM-DD hh:mm:ss,sssss
Intended settlement date	Shows the intended settlement date. Display format is: YYYY-MM-DD
Actual settlement date	Shows the actual settlement date, if applicable. Display format is: YYYY-MM-DD
Cancellation date	Shows the date when the settlement instruction was cancelled, if applicable. Display format is: YYYY-MM-DD
Categorisation information	
Movement type	Shows the movement type of the settlement restriction. Possible values: l CASH (restriction on cash) l SCTY (restriction on securities)
Restriction processing type from	Shows the restriction processing type from which the cash/securities are debited/delivered. Possible values: l Rejection l CSD Validation Hold l Reservation l Blocking l Balance Type/Earmarking l Earmarking for Auto-collateralisation l Deliverable l Collateralised l CoSD Blocking

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
Restriction processing type to	Shows the restriction processing type to which the cash/securities are credited/received. Possible values: **l** Rejection **l** CSD Validation Hold **l** Reservation **l** Blocking **l** Balance Type/Earmarking **l** Earmarking for Auto-collateralisation **l** Deliverable **l** Collateralised **l** CoSD blocking
Transaction type code	Shows the transaction type of the settlement restriction. Possible values: **l** SRCA (settlement restriction on cash) **l** SRSE (settlement restriction on securities)
Securities information (Please note, that this part will only be filled for restrictions on securities)	
ISIN code	Shows the ISIN.
Securities account number	Shows the impacted securities account number as per the SI,
Settlement type	Shows the settlement type. Possible values: **l** NOMI (nominal) **l** UNIT (units)
Original quantity	Shows the original settlement quantity.
Settled quantity	Shows the settled settlement quantity.
Cancelled quantity	Shows the unsettled quantity if the SI is not completely settled.
Securities party information	

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant.
External CSD BIC	Shows the BIC of the external CSD (ECSD)
Cash information (Please note, that this part will only be filled for restrictions on cash)	
Currency code	Shows the currency code.
T2S dedicated cash account number	Shows the impacted T2S dedicated cash account number.
Original amount	Shows the original settlement amount.
Settled amount	Shows the settled settlement amount.
Cancelled amount	Shows the cancelled amount if the SR did not reach full settlement.
NCB BIC	Shows the parent party BIC of the payment bank (if applicable)
Payment bank BIC	Shows the BIC of the payment bank
Process information	
CoSD blocking	Shows whether the restriction relates to a CoSD blocking. Possible values: l False l True
Priority	Shows the priority. Possible values: l 0001 (reserved) l 0002 (top) l 0003 (high) l 0004 (normal)

tier

INX04 – Multi-criteria search of a set of settlement restrictions – Details Screen	
End of day restriction release	Shows whether the restriction relates to an end of day restriction release. Possible values: l False l True
LCMM information	
LCMM approval status	Shows the LCMM approval status. Possible values: l APPR (approved (default value)) l AWAP (awaiting approval) l REJT (rejected) l RVKD (revoked) [44]

5.5.3.5 INX05 – Liquidity transfers

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

l Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S In-structions >> INX05

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[44] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot
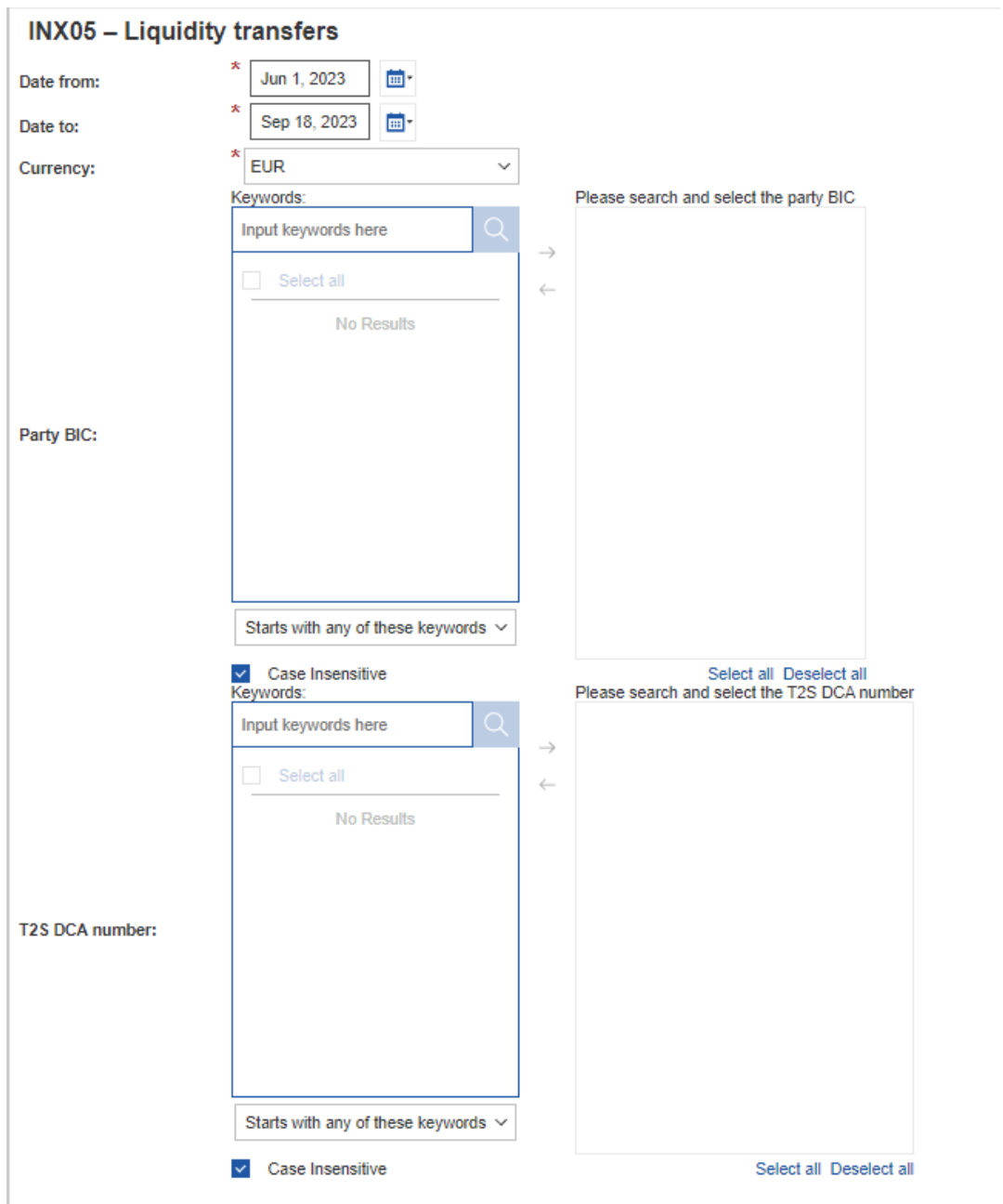
Illustration 149: INX05 prompt screen

Field Description

INX05 – Liquidity transfers – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar.

INX05 – Liquidity transfers – Prompt Screen	
	For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers beloging to the default data sope of the user's party. This field is optional.

Screenshot

t2s — TARGET2-SECURITIES   INX05 – Liquidity transfers

Filters | Date from : 2023-06-01   Date to: 2023-09-18
Currency : EUR

Liquidity transfers

Liquidity Transfer Type: Inbound liquidity transfer

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfer					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
		Immediate	19	0	0	0	0	1,975,410.90	1,975,410.90
		Standing	49	0	0	0	0	630,232.29	630,232.29
LQTR	LQTR	Immediate	2,914	0	0	0	0	2,059,041,059.48	2,059,041,059.48
		Predefined	1	0	0	0	0	16,156.00	16,156.00
		Standing	2,066	0	23	0	0	30,747,884.08	29,686,002.41
Total			5,049	0	23	0	0	2,092,410,742.75	2,091,348,861.08

Liquidity Transfer Type: Outbound liquidity transfer

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfer					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
		Immediate	3	0	0	0	0	49,606.68	49,606.68
		Standing	49	0	34	0	0	392,000.84	630,232.29
LQTR	LQTR	Immediate	265	5	11	0	0	279,027,448.32	278,472,083.32
		Predefined	1	0	0	0	0	16,156.00	16,156.00
		Standing	2,149	7	576	0	0	19,248,797.69	15,426,180.79
	LTAC	Standing	130	0	1,254	0	0	0.00	16,688,886.03
TCAT	CARL	Standing	23	0	0	0	0	0.00	577,055.00
	MPOR	Standing	22	0	0	0	0	0.00	26,640.04
Total			2,642	12	1,875	0	0	298,734,009.53	311,886,840.15

Liquidity Transfer Type: Internal liquidity transfer

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfer					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
		Immediate	12	0	0	0	0	976,796.36	976,796.36
		Standing	3	0	0	0	0	0.00	220.00
LQTR	LQTR	Immediate	1,616	7	111	0	0	799,652,897.46	448,029,257.06
TCAT	ALOP	Standing	144	0	0	0	0	0.00	11,625.00
Total			1,775	7	111	0	0	800,629,693.82	449,017,898.42

Total

Transaction category	Transaction sub-category	Underlying transfer type	Volume of liquidity transfer					Value of transfers	Value actually transferred
			Totally settled	Partially settled	Totally cancelled	Rejected	Revoked		
		Immediate	34	0	0	0	0	3,001,813.94	3,001,813.94
		Standing	101	0	34	0	0	1,022,233.13	1,260,684.58
LQTR	LQTR	Immediate	4,795	12	122	0	0	3,137,721,405.26	2,785,542,399.86
		Predefined	2	0	0	0	0	32,312.00	32,312.00
		Standing	4,215	7	599	0	0	49,996,681.77	45,112,183.20
	LTAC	Standing	130	0	1,254	0	0	0.00	16,688,886.03
TCAT	ALOP	Standing	144	0	0	0	0	0.00	11,625.00
	CARL	Standing	23	0	0	0	0	0.00	577,055.00
	MPOR	Standing	22	0	0	0	0	0.00	26,640.04
Total			9,466	19	2,009	0	0	3,191,774,446.10	2,852,253,599.65

Illustration 150: INX05 output screen

Field Description

INX05 – Liquidity transfers – Output Screen
Inbound liquidity transfers

Transaction category	Shows the transaction category of the liquidity transfer. Possible values are:
	l LQTR
	l TCAT

Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are:
	l EDLT
	l LQTR
	l LTAC
	l ALOP
	l CARL

INX05 – Liquidity transfers – Output Screen	
	l MPOR
Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: **l** Standing **l** Predefined **l** Immediate
Totally settled	A count of all finalised inbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
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.
Rejected	A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
Value of transfers	Sum of the original instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Outbound liquidity transfers	
Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: **l** LQTR **l** TCAT

INX05 – Liquidity transfers – Output Screen	
	l STND
Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: l EDLT l LQTR l LTAC l ALOP l CARL l MPOR l STND
Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: l Standing l Predefined l Immediate
Totally settled	A count of all finalised inbound LTs which have been totally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
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.
Rejected	A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.

INX05 – Liquidity transfers – Output Screen
Value of transfers	Sum of the original instructed transfer amounts of all final-ised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually trans-ferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Internal liquidity transfers	
Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: l LQTR l TCAT
Transaction sub-cate-gory	Shows the transaction sub-category of the liquidity trans-fer. Possible values are: l EDLT l LQTR l LTAC l ALOP l CARL l MPOR
Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: l Standing l Predefined l Immediate
Totally settled	A count of all finalised inbound LTs which have been to-tally settled, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	A count of all finalised inbound LTs which have been only partially settled, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	A count of all finalised inbound LTs which have been to-tally cancelled (ie. no settlement at all), per transaction

INX05 – Liquidity transfers – Output Screen	
	category / transaction sub-category / underlying transaction type.
Rejected	A count of all finalised inbound LTs which were rejected before settlement, per transaction category / transaction sub-category / underlying transaction type.
Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
Value of transfers	Sum of the original instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Total	
Transaction category	Shows the transaction category of the liquidity transfer. Possible values are: **l** LQTR **l** TCAT **l** STND
Transaction sub-category	Shows the transaction sub-category of the liquidity transfer. Possible values are: **l** EDLT **l** LQTR **l** LTAC **l** ALOP **l** CARL **l** MPOR **l** STND
Underlying transfer type	Shows the underlying transfer type of the liquidity transfer. Possible values are: **l** Standing

INX05 – Liquidity transfers – Output Screen	
	I Predefined **I** Immediate
Totally settled	Sum of all totally settled measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
Partially settled	Sum of all partially settled measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
Totally cancelled	Sum of all totally cancelled measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
Rejected	Sum of all rejected measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
Revoked	Sum of all revoked measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
Value of transfers	Sum of all value of transfers measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of all value actually transferred measures across all transfer types, per transaction category / transaction sub-category / underlying transaction type. [45]

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

Context of Usage

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 CI.

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

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[45]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

This report can be used by CB andCSD users.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S In-
structions >> INX06

Screenshot

INX06 – Prompt (Pre-selection)

Choose data object: *   Party BIC   ⌄

Additional filter criteria:

Quantities

Amounts
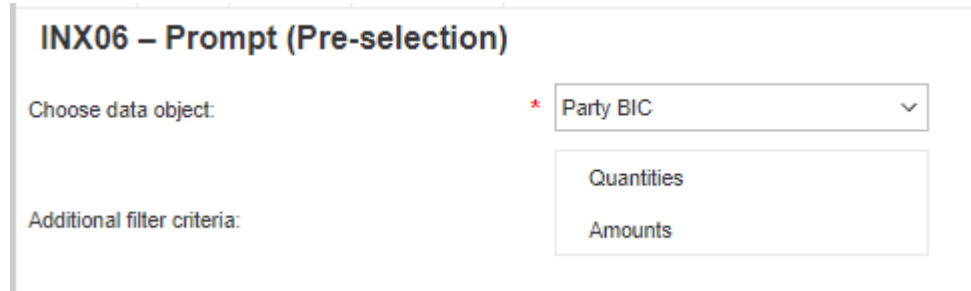
Illustration 151: INX06 pre-selection screen

Field Description

INX06 – Multi-criteria search of a set of business cancellations – Pre-selection screen	
Choose data object (one of both objects has to be chosen)	
Party BIC	Provides fields for searching securities party BICs or cash party BICs in the next screen
Account number	Provides fields for searching for securities account numbers or cash account numbers in the next screen
Additional search criteria (both objects are optional)	
Quantity of securities	Provides fields for searching different quantity ranges in the next screen
Amounts	Provides fields for searching different amount ranges in the next screen

Screenshot

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

Illustration 152: INX06 prompt screen

**Field
Description**

INX06 – Multi-criteria search of a set of business cancellations – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
Referenced instruction type	Filter to select which referenced instruction types should be included in the output. Possible values: **l** STIN (Settlement instruction) **l** STRN (Settlement restriction)
Approval status	Filter to select which approval status value/s should be included in the output. Possible values: **l** APPR (Approved) **l** AWAP (Awaiting approval) **l** REJT (Rejected) **l** RVKD (Revoked)
Execution status	Filter to select which execution status value/s should be included in the output. Possible values: **l** EXCD (Executed) **l** NEXD (Not executed)
Entry date from	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: **l** entry date to

INX06 – Multi-criteria search of a set of business cancellations – Prompt Screen	
Entry date to	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: **I** entry date from
The following criteria are only shown in case that "Quantity of securities" was chosen as additional search criteria	
Original settlement quantity from	Filter to select the inclusive quantity from which original settlement quantity value/s should be included in the output. Must be used in conjunction with: **I** original settlement quantity to
Original settlement quantity to	Filter to select the inclusive quantity up to which original settlement quantity value/s should be included in the output. Must be used in conjunction with: **I** original settlement quantity from
The following criteria are only shown in case that "Amounts" was chosen as additional search criteria	
Original settlement amount from	Filter to select the inclusive amount from which original settlement amount value/s should be included in the output. Must be used in conjunction with: **I** original settlement amount to
Original settlement amount to	Filter to select the inclusive amount up to which original settlement amount value/s should be included in the output. Must be used in conjunction with:

<table>
<tr><td colspan="2" align="center">**INX06 – Multi-criteria search of a set of business cancellations – Prompt Screen**</td></tr>
<tr><td></td><td>**l**   original settlement amount from</td></tr>
</table>

Screenshot

Illustration 153: INX06 list screen

Field Description

INX06 – Multi-criteria search of a set of business cancellations – List Screen	
Number of cancellation instructions	Shows the number of cancellation instructions found matching the criteria
(For each cancellation matching the selection criteria, one line will be displayed)	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or settlement restriction.
Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
Intended settlement date	Shows the intended settlement date of the underlying instruction. Displayed format is: YYYY-MM-DD
LCMM approval status	Shows the LCMM approval status. Possible values: **l** APPR (approved (default value)) **l** AWAP (awaiting approval) **l** REJT (rejected) **l** RVKD (revoked)
Execution status	Shows the execution status of the cancellation instruction.

INX06 – Multi-criteria search of a set of business cancellations – List Screen	
	Possible values:
	l EXCD (executed)
	l NEXD (not executed)
Original settlement quantity	Shows the original quantity of the securities of the underlying instruction in units or face amount.
Original settlement amount	Shows the original amount of the underlying instruction in the instruction's currency.
Referenced instruction type	Shows the type of the referenced instruction:
	Possible values:
	l STIN (settlement instruction)
	l STRN (settlement restriction)
CSD Id	Shows the BIC of the CSD
CSD participant Id	Shows the BIC of the CSD participant
Securities account number	Shows the securities account number of the underlying instruction.
NCB BIC	Shows the parent party BIC of the payment bank (if applicable)
Payment bank BIC	Shows the BIC of the payment bank (if applicable)
T2S dedicated cash account number	Shows the T2S dedicated cash account number of the underlying instruction.
Securities account number	Shows the impacted securities account number as per the SR.
NCB BIC	Shows the parent party BIC of the payment bank (if applicable)
Payment bank BIC	Shows the BIC of the payment bank (if applicable)

Screenshot

Illustration 154: INX06 details screen

Field Description

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
Reference information	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or the settlement restriction.
Status information	
Execution status	Shows the execution status of the cancellation instruction. Possible values: I EXCD (executed) I NEXD (not executed)
Match status	Shows the matching status of the cancellation instruction. Possible values: I MACH (matched) I NMAT (unmatched)
Cancellation status	Shows the cancellation status of the cancellation instruction. Possible values: I DEND (denied)

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
	l NDEN (not denied)
Timeline information	
Entry date time	Shows the date and time the cancellation instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
Execution date	Shows the execution date of the cancellation instruction. Displayed format is: YYYY-MM-DD
Categorisation information	
Cancellation instruction type	Shows the type of cancellation. Possible values: **l** PTYC (party cancellation) **l** CSDC (CSD cancellation) **l** COSD (CoSD cancellation)
Referenced instruction type	Shows the type of the referenced instruction: Possible values: **l** STIN (settlement instruction) **l** STRN (settlement restriction)
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN code	Shows the ISIN.
Securities account number	Shows the securities account number of the underlying instruction.
Securities settlement type	Shows the settlement type. Possible values: **l** NOMI (nominal) **l** UNIT (units)
Original settlement quantity	Shows the original quantity of the securities of the underlying instruction in units or face amount.
CSD BIC	Shows the BIC of the CSD

INX06 – Multi-criteria search of a set of business cancellations – Details Screen	
CSD participant BIC	Shows the BIC of the CSD participant
External CSD BIC	Shows the BIC of the external CSD
Cash information	
(Please note, that this part will not be filled for cancellations for restrictions on securities or for cancellations for settlement instructions "FOP")	
Currency code	Shows the currency code.
T2S dedicated cash account number	Shows the T2S dedicated cash account number of the underlying instruction.
Original settlement amount	Shows the original amount of the underlying instruction in the instruction's currency.
NCB BIC	Shows the BIC of the NCB
Payment bank BIC	Shows the BIC of the payment bank
Process information	
Reason code reference	Shows the reason code reference of the cancellation instruction.
Externally matched	Shows if the instruction is already matched or not when it enters T2S. Possible values: l Yes (already matched outside T2S) l No (unmatched)
LCMM information	
LCMM approval status	Shows the LCMM approval status. Possible values: l APPR (approved (default value)) l AWAP (awaiting approval) l REJT (rejected) l RVKD (revoked) [46]

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46 This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

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

Context of Usage

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 AI

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

This report can be used by CB and CSD users.

Report Access

This report can be reached in the following way:

Ⅰ   Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S Instructions >> INX07

Screenshot

Illustration 155: INX07 pre-selection screen

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – Pre-selection screen	
Choose data object (one of both objects has to be chosen)	
Party BIC	Provides fields for searching securities party BICs or cash party BICs in the next screen
Account number	Provides fields for searching for securities account numbers or cash account numbers in the next screen
Additional search criteria (both objects are optional)	
Quantites	Provides fields for searching different quantity ranges in the next screen
Amounts	Provides fields for searching different amount ranges in the next screen

Screenshot

INX07 – Prompt

Illustration 156: INX07 prompt screen

**Field
Description**

INX07 – Multi-criteria search of a set of amendment instructions – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output.
Cash party BIC	Filter to select which cash party BIC (NCB or payment bank) value/s should be included in the output.
Securities account number	Filter to select which securities account number value/s should be included in the output.
T2S DCA number	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.

INX07 – Multi-criteria search of a set of amendment instructions – Prompt Screen	
Referenced instruction type	Filter to select which referenced instruction types should be included in the output.
	Possible values:
	l STIN (Settlement instruction)
	l STRN (Settlement restriction)
Partial settlement indicator	Filter to select which partial settlement indicator value/s should be included in the output.
	Possible values:
	l NPAR
	l PART
	l PARC
	l PARQ
Priority	Filter to select which priority value/s should be included in the output.
	Possible values:
	l 0001
	l 0003
	l 0004
Approval status	Filter to select which approval status value/s should be included in the output.
	Possible values:
	l APPR
	l AWAP
	l REJT
	l RVKD
Execution status	Filter to select which execution status value/s should be included in the output.
	Possible values:
	l EXCD
	l NEXD

INX07 – Multi-criteria search of a set of amendment instructions – Prompt Screen	
Entry date time from	Filter to select the inclusive date from which entry date value/s should be included in the output. Must be used in conjunction with: **I** entry date time to
Entry date time to	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: **I** entry date time from
The following criteria are only shown in case that "Quantity of securities" was chosen as additional search criteria	
Original settlement quantity from	Filter to select the inclusive quantity from which original settlement quantity value/s should be included in the output. Must be used in conjunction with: **I** original settlement quantity to
Original settlement quantity to	Filter to select the inclusive quantity up to which original settlement quantity value/s should be included in the output. Must be used in conjunction with: **I** original settlement quantity from

INX07 – Multi-criteria search of a set of amendment instructions – Prompt Screen	
The following criteria are only shown in case that "Amounts" was chosen as additional search criteria	
Original settlement amount from	Filter to select the inclusive amount from which original settlement amount value/s should be included in the output. Must be used in conjunction with: ▌ original settlement amount to
Original settlement amount to	Filter to select the inclusive amount up to which original settlement amount value/s should be included in the output. Must be used in conjunction with: ▌ original settlement amount from

Screenshot

Illustration 157: INX07 list screen

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – List Screen	
Number of amendment instructions	Shows the number of amendment instructions found matching the criteria
(For each amendment instruction matching the selection criteria, one line will be displayed)	
Underlying T2S instruction reference	Shows the underlying T2S reference of the settlement instruction or settlement restriction.

INX07 – Multi-criteria search of a set of amendment instructions – List Screen	
Entry date time	Shows the date and time the amendment instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss:µsµsµsµsµs
Approval status	Shows the matching status of the amendment instruction. Possible values: l APPR (Approved) l AWAP (Awaiting approval) l REJT (Rejected) l RVKD (Revoked)
Execution status	Shows the execution status of the amendment instruction. Possible values: l EXCD (executed) l NEXD (not executed)
Original settlement quantity	Shows the original quantity of securities of the underlying instruction in units or face amount.
Original settlement amount	Shows the original amount of the underlying instruction in the instruction's currency.
Referenced instruction type	Shows the type of instruction of the referenced instruction: Possible values: l STIN (settlement instruction) l STRN (settlement restriction)
Partial settlement indicator	Shows if the amendment instruction allows partial settlement and indicates the threshold type. Possible values: l NPAR (partial not allowed l PART (partial allowed l PARC (partial settlement cash threshold allowed) l PARQ (partial settlement quantity threshold allowed)
Priority	Shows the priority of the amendment instruction from the possible values: l 0001 (Reserved)

INX07 – Multi-criteria search of a set of amendment instructions – List Screen	
	l 0002 (Top) l 0003 (High) l 0004 (Normal)
Securities party BIC	Shows the BIC of the securities account owner.
Securities account number	Shows the securities account number of the underlying instruction.
Cash party BIC	Shows the BIC of the cash account owner.
T2S dedicated cash account number	Shows the T2S dedicated cash account number of the underlying instruction.

Screenshot

Illustration 158: INX07 details screen

Field Description

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
Reference information	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or the settlement restriction.
Status information	

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
Execution status	Shows the execution status of the amendment instruction. Possible values: l EXCD (executed) l NEXD (not executed)
Approval status	Shows the matching status of the amendment instruction. Possible values: l APPR (Approved) l AWAP (Awaiting approval) l REJT (Rejected) l RVKD (Revoked)
Cancellation status	Shows the cancellation status of the amendment instruction. Possible values: l DEND (denied) l NDEN (not denied)
Timeline information	
Entry date time	Shows the date and time the amendment instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
Execution date	Shows the execution date of the amendment instruction. Displayed format is: YYYY-MM-DD
Categorisation information	
Referenced instruction type	Shows the type of the referenced instruction: Possible values: l STIN (settlement instruction) l STRN (settlement restriction)
Securities information (Please note, that this part will not be filled for cancellations for settlement restrictions on cash)	
ISIN code	Shows the ISIN.

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen	
Securities account number	Shows the securities account number of the underlying instruction.
Securities settlement type	Shows the settlement type. Possible values: l NOMI (nominal) l UNIT (units)
Original settlement quantity	Shows the original quantity of the securities of the underlying instruction in units or face amount.
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant
External CSD BIC	Shows the BIC of the external CSD
Cash information (Please note, that this part will not be filled for cancellations for restrictions on securities or for cancellations for settlement instructions "FOP")	
Currency code	Shows the currency code.
T2S dedicated cash account number	Shows the T2S dedicated cash account number of the underlying instruction.
Original settlement amount	Shows the original amount of the underlying instruction in the instruction's currency.
NCB BIC	Shows the BIC of the NCB
Payment bank BIC	Shows the BIC of the payment bank
Process information	
Priority	Shows the priority of the amendment instruction from the possible values: l 0001 (Reserved) l 0002 (Top) l 0003 (High) l 0004 (Normal)
Partial settlement indicator	Shows if the amendment instruction allows partial settlement and indicates the threshold type.

INX07 – Multi-criteria search of a set of amendment instructions – Details Screen
Possible values: **l** NPAR (partial not allowed **l** PART (partial allowed **l** PARC (partial settlement cash threshold allowed) **l** PARQ (partial settlement quantity threshold allowed) [47]

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

Context of Usage

This report shows a list of details for selected hold and release instructions (HR), which it performs on two levels. In the first level, the report produces a list of HRIs 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 HR.

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

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

l Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S Instructions >> INX08

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[47] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot　　INX08 – Prompt

Illustration 159: INX08 prompt screen

Field Description

INX08 – Multi-criteria search of a set of hold and release instructions – Prompt Screen	
Securities party BIC	Filter to select which securities party BIC (CSDs, CSD participants or ECSDs) value/s should be included in the output. This field is mandatory.
Approval status	Filter to select which securities account number value/s should be included in the output.
Hold status type	Multiple selection text field to enter T2S DCA number value/s that should be included in the output.
Hold indicator	Filter to select which referenced instruction types should be included in the output. Possible values: l STIN (Settlement instruction) l STRN (Settlement restriction)
Entry date time from	Filter to select which partial settlement indicator value/s should be included in the output. Possible values: l NPAR l PART l PARC l PARQ
Entry date time to	Filter to select which priority value/s should be included in the output. Possible values: l 0001 l 0003 l 0004

Screenshot

Illustration 160: INX08 list screen

Field Description

INX08 – Multi-criteria search of a set of hold and release instructions – List Screen	
Number of hold and release instructions	Count of the number of hold and release instructions resulting from the filter screen.
(For each hold/release instruction matching the selection criteria, one line will be displayed)	
Underlying T2S instruction reference	Shows the reference of the underlying T2S instruction (settlement instruction or settlement restriction)
Entry date time	Shows the date and time the hold or release instruction entered T2S. Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
Approval status	Shows the matching status of the hold or release instruction. Possible values:
	l APPR (Approved)
	l AWAP (Awaiting approval)
	l REJT (Rejected)
	l RVKD (Revoked)
Hold status type	Shows the hold status for the instructions. Possible values:
	l CoSD hold

INX08 – Multi-criteria search of a set of hold and release instructions – List Screen	
	l Party hold l CSD hold l CSD validation hold
Hold indicator	Shows the CSD hold status. Possible values: l Yes (when the instruction intends to hold an instruction) l No (when the instruction intends to release an instruction)
ISIN	Shows the unique identification of the securities from a business point of view.
Securities party BIC	Shows the BIC of the owner of the securities account.

Screenshot

t2s
TARGET2-SECURITIES

INX08 – Multi-criteria search of a set of hold and release instructions - details
Detail report

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

Reference information	
Underlying T2S instruction reference	2307070528383612
Status information	
Execution status	EXCD
Approval status	APPR
Cancellation status	NDEN
Timeline information	
Entry date time	2023-07-07 15:41:25.897
Execution date time	2023-07-07 15:41:26.004
Securities information	
ISIN	
Securities account number	
CSD BIC	CSDBHUHCXXX
CSD participant BIC	
External CSD BIC	
Process information	
Hold status type	CDEL
Hold indicator	T
CoSD rule	200028460
Cash information	
Instructing party	CSDBHUHCXXX
Sending party	TCSOTCS0XXX
User ID	T2S SU
Inbound LCMM message reference	

Illustration 161: INX08 details screen

Field Description

INX08 – Multi-criteria search of a set of hold and release instructions – Details Screen	
Reference information	
Underlying T2S instruction reference	Shows the T2S reference of the settlement instruction or the settlement restriction.
Status information	
Execution status	Shows the execution status of the hold or release instruction.

INX08 – Multi-criteria search of a set of hold and release instructions – Details Screen	
	Possible values:
	l EXCD (executed)
	l
	NEXD (not executed)
Approval status	Shows the matching status of the hold or release instruction.
	Possible values:
	l APPR (Approved)
	l AWAP (Awaiting approval)
	l REJT (Rejected)
	l RVKD (Revoked)
Cancellation status	Shows the cancellation status of the hold or release instruction.
	Possible values:
	l DEND (denied)
	l NDEN (not denied)
Timeline information	
Entry date time	Shows the date and time the hold or release instruction entered T2S.
	Displayed format is: YYYY-MM-DD hh:mm:ss,sssss
Execution date time	Shows the date and time of the execution of the hold/release instruction. Displayed format is : YYYY-MM-DD and hh:mm:ss,sss
Securities information	
ISIN	Shows the ISIN.
Securities account number	Shows the securities account number of the underlying instruction.
CSD BIC	Shows the BIC of the CSD
CSD participant BIC	Shows the BIC of the CSD participant
External CSD BIC	Shows the BIC of the external CSD
Communication information	

INX08 – Multi-criteria search of a set of hold and release instructions – Details Screen	
Instructing party	Shows the T2S reference of the party that instructs the LCMM instruction.
Sending party	Shows the T2S reference of the party that sent the LCMM instruction.
User Id	Shows the T2S reference of the user.
Inbound LCMM message reference	Shows the incoming message reference assigned by the T2S actor. [48]

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

Context of Usage

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 selected LT.

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

This report can be used by CB users.

Report Access

This report can be reached in the following way:

l Content >> Team Content >> T2S >> Predefined Reports >> INX - T2S Instructions >> INX09

---

[48]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

Transfer type:	IBLT
	OTLT
	INLT
	Select all Deselect all
Underlying transfer type:	SLTO
	PLTO
	ILTO
	Select all Deselect all
Settlement transaction category:	LQTR
	TCAT
	Select all Deselect all
Settlement transaction sub-category:	LQTR
	LTAC
	EDLT
	MPOR
	CARL
	ALOP
	Select all Deselect all
Currency code:	DKK
	EUR
	Select all Deselect all
Approval status:	APPR - Approved
	AWAP - Awaiting approval
	REJE - Rejected
	REVO - Revoked
	Select all Deselect all
Settlement status:	SNXE - Not executed
	SUNS - Unsettled
	SPAS - Partially settled
	SSET - Settled
	Select all Deselect all

Range criteria	From	To
Settlement date:	Jun 1, 2023	Sep 18, 2023
Transfer amount:		
Settled amount:		

Illustration 162: INX09 prompt screen

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Cash party BIC	Filter to select which cash party BIC value/s should be included in the output.
Debited account number	Filter to select which T2S DCA number value/s should be included in the output.

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Credited account number	Filter to select which T2S DCA number value/s should be included in the output.
Transfer type	Filter to select which transfer types should be included in the output. Possible values: l IBLT l OTLT l INLT
Underlying transfer type	Filter to select which underlying transfer types should be included in the output. Possible values: l SLTO l PLTO l ILTO
Settlement transaction category	Filter to select which settlement transaction categories should be included in the output. Possible values: l LQTR l TCAT
Settlement transaction sub-category	Filter to select which settlement transaction sub-categories should be included in the output. Possible values: l LQTR l LTAC l EDLT l MPOR l CARL l ALOP
Currency code	The report output contains only settlement instructions with the selected settlement currency codes.
Approval status	Filter to select which approval status value/s should be included in the output.

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
	Possible values:
	l APPR
	l AWAP
	l REJE
	l RVKD
Settlement status	Filter to select which settlement status value/s should be included in the output.
	Possible values:
	l SNXE
	l SUNS
	l SPAS
	l SSET
Settlement date from	Filter to select the inclusive date from which settlement date value/s should be included in the output.
	Must be used in conjunction with:
	l settlement date to
Settlement date to	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:
	l settlement date from
Transfer amount from	Filter to select the inclusive amount from which transfer amount value/s should be included in the output.
	Must be used in conjunction with:
	l Transfer amount to
	l Currency code

INX09 – Multi-criteria search of a set of liquidity transfers – Prompt Screen	
Transfer amount to	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: l Transfer amount from l Currency code
Settled amount from	Filter to select the inclusive amount from which actual amount value/s should be included in the output. Must be used in conjunction with: l Settled amount to l Currency code
Settled amount to	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: l Settled amount from l Currency code

Screenshot

Illustration 163: INX09 list screen

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – List Screen	
Number of liquidity transfers	Count of the number of settlement instructions resulting from the filter screen.
(For each liquidity transfer matching the selection criteria, one line will be displayed)	
Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
Referred reference	Shows the reference of a settlement instruction to which the liquidity transfer is linked.
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
Settlement timestamp	Shows the date and the time of the attempted settlement in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
Approval status	Shows approval status of the liquidity transfer. Possible values: l AWAP (Awaiting approval) l APPR (Approved) l REJE (Rejected) l RVKD (Revoked)
Settlement status	Shows the settlement status of the liquidity transfer. Possible values: l SNXE (Not executed) l SUNS (=Unsettled) l SPAS (=Partially settled) l SSET (=Settled)
Currency code	Shows the settlement currency of the liquidity transfer.
Transfer amount	Shows the amount to be credited or debited by the liquidity transfer.
Settled amount	Shows the amount actually settled by the liquidity transfer.
Transfer type	Shows the direction of the transferred liquidity.

INX09 – Multi-criteria search of a set of liquidity transfers – List Screen	
	Possible values:
	l IBLT (inbound liquidity transfer)
	l OTLT (outbound liquidity transfer)
	l INLT (internal liquidity transfer order)
Underlying transfer type	Shows the type of the transferred liquidity.
	Possible values:
	l SLTO (standing liquidity transfer order)
	l PLTO (predefined liquidity transfer order)
	l ILTO (immediate liquidity transfer order)
Settlement transaction category	Shows the settlement transaction category of the liquidity transfer.
	Possible values:
	l LQTR (liquidity transfer)
	l TCAT (technical cash transfer)
Settlement transaction sub-category	Shows the settlement transaction sub-category of the liquidity transfer.
	Possible values:
	l LQTR (liquidity transfer)
	l LTAC (Liquidity transfer all cash)
	l EDLT (EoD liquidity transfer)
	l MPOR (monetary policy operation cash rebalancing)
	l CARL (corporate action cash rebalancing)
	l ALOP (auto-collateralisation liquidity optimization)
Debited party BIC	Shows the BIC of the payment bank which owns the debited account.
Debited account number	Shows the account number from which the liquidity is sent.
Credited party BIC	Shows the BIC of the payment bank which owns the credited account.
Credited account number	Shows the account identification or number to where the liquidity is sent.

Screenshot

Illustration 164: INX09 details screen

Field Description

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen	
Reference information	
Liquidity transfer instructor reference	Shows the instructor reference of the liquidity transfer.
Referred reference	Shows the reference of a settlement instruction to which the liquidity transfer is linked.
Status information	
Approval status	Shows approval status of the liquidity transfer.
	Possible values:
	▌ AWAP (Awaiting approval)
	▌ APPR (Approved)
	▌ REJE (Rejected)
	▌ RVKD (Revoked)
Settlement status	Shows the settlement status of the liquidity transfer.
	Possible values:
	▌ SNXE (Not executed)
	▌ SUNS (=Unsettled)
	▌ SPAS (=Partially settled)

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen	
	l SSET (=Settled)
RTGS status	Shows the RTGS status of the liquidity transfer.
	Possible values:
	l RNXE (Not executed)
	l RNAP (Not applicable)
	l RREJ (RTGS rejection)
	l RCON (RTGS confirmation)
	l RBOK (RTGS rebooking)
Timeline information	
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
Settlement timestamp	Shows the date and the time of the attempted settlement in T2S. Displayed format: YYYY-MM-DD hh:mm:ss,sssss
Securities information	
Transfer type	Shows the direction of the transferred liquidity.
	Possible values:
	l IBLT (inbound liquidity transfer)
	l OTLT (outbound liquidity transfer)
	l INLT (internal liquidity transfer order)
Underlying transfer type	Shows the type of the transferred liquidity.
	Possible values:
	l SLTO (standing liquidity transfer order)
	l PLTO (predefined liquidity transfer order)
	l ILTO (immediate liquidity transfer order)
Settlement transaction category	Shows the settlement transaction category of the liquidity transfer.
	Possible values:
	l LQTR (liquidity transfer)
	l TCAT (technical cash transfer)

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen

Settlement transaction sub-category	Shows the settlement transaction sub-category of the liquidity transfer. Possible values: l LQTR (liquidity transfer) l LTAC (Liquidity transfer all cash) l EDLT (EoD liquidity transfer) l MPOR (monetary policy operation cash rebalancing) l CARL (corporate action cash rebalancing) l ALOP (auto-collateralisation liquidity optimization)
Cash information	
Currency code	Shows the settlement currency of the liquidity transfer.
Transfer amount	Shows the amount to be credited or debited by the liquidity transfer.
Settled amount	Shows the amount actually settled by the liquidity transfer.
Value date	Shows the date at which the liquidity transfer becomes effective. Displayed format is: YYYY-MM-DD
Cash parties	
Debited account number	Shows the account number from which the liquidity is sent.
Debited party BIC	Shows the BIC of the payment bank which owns the debited account.
Credited account number	Shows the account identification or number to where the liquidity is sent.
Credited party BIC	Shows the BIC of the payment bank which owns the credited account.
NCB BIC	BIC of the NCB
Process information	
Partial settlement flag	Shows if partial execution was possible or not. Possible values: l F (false – partial not allowed)

INX09 – Multi-criteria search of a set of liquidity transfers – Details Screen
I   T (true – partial settlement allowed) [49]

5.5.4 T2S Restrictions (RES)

5.5.4.1 RES01 – Detailed cash restrictions

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

I   Content >> Team Content >> T2S >> Predefined Reports >> RES - T2S Restrictions >> RES01

Screenshot
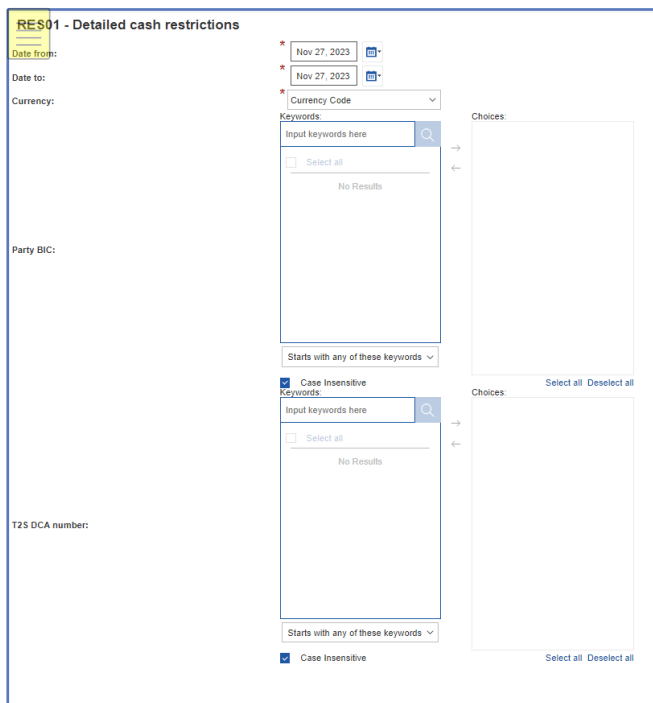
Illustration 165: RES01 prompt screen

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49   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Field Description

RES01 – Detailed cash restrictions – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers beloging to the default data sope of the user's party. This field is optional.

Screenshot

Illustration 166: RES01 output screen

Field Description

RES01 – Detailed cash restrictions – Output Screen	
Origin	Describes a group of transaction sub-categories. Groups are: l Business l Technical l Usage
Restriction type	Describes a restriction type within an origin. Restriction types are: l Business l Blocking l Reservation l Technical l COSD blocking l End of day l Usage l Use
Function	Describes a function within a restriction type. Functions are: l Setup / increase l Decrease

RES01 – Detailed cash restrictions – Output Screen	
	l Use (for Use restriction type only)
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: l Business l Blocking l BPIN, BPSU, BPDE l Reservation l RPIN, RPSU, RPDE l Technical l COSD blocking l COBR, COBS, COCP l End of day l CORU, EDRR, RERV l Usage l Use l CORT, RESU
Volume of restrictions	Count of the number of cash restrictions found per sub-category.
Instructed value	Sum over instructed values of the cash restrictions per sub-category
Settled value	Sum over settled values (totally or partially settled) per and sub-category
Revoked	A count of all finalised inbound LTs which were revoked after settlement, per transaction category / transaction sub-category / underlying transaction type.
Value of transfers	Sum of the original instructed transfer amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Value actually transferred	Sum of the actual settled amounts of all finalised inbound LTs, per transaction category / transaction sub-category / underlying transaction type.
Totals (per origin)	

RES01 – Detailed cash restrictions – Output Screen	
Total business cash restrictions	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, within the origin 'Business'.
Total technical cash restrictions	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, within the origin 'Technical'.
Total usage cash restrictions	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, within the origin 'Usage'.
Totals (per function)	
Total setup / increase	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, to include all lines with the function 'Setup / increase'.
Total decrease	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, to include all lines with the function 'Decrease'.
Total use	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, to include all lines with the function 'Use'.
Total (overall)	
Total	Sums for 'Volume of restrictions', 'Instructed value' and 'Settled value' columns, over all 'Totals (per function)'. [50]

5.5.4.2 RES02 – Detailed securities restrictions

Context of Usage

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.

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

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[50]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

| Content >> Team Content >> T2S >> Predefined Reports >> RES - T2S Restrictions >> RES02

Screenshot
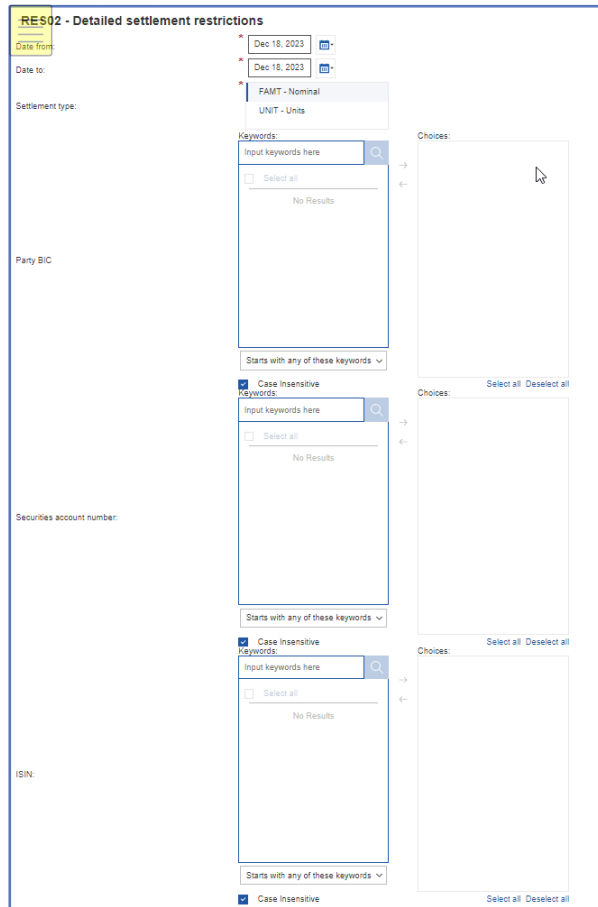
Illustration 167: RES02 prompt screen

Field Description

RES02 – Detailed securities restrictions – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Settlement type	This selection specifies the quantity type of the settlement for the security, stated in the restriction transaction. Possible values:

RES02 – Detailed securities restrictions – Prompt Screen	
	I Unit **I** Nominal This field is mandatory
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers beloging to the default data sope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.

Screenshot

RES02 - Detailed securities restrictions

CSDYATFF801 - CSD-AT-Range8 - AB

Filters | Date from   : 2021-02-18 Date to: 2023-12-18
Settlement type : FAMT - Nominal

Detailed securities restrictions

Origin	Restriction type	Function	Transaction sub-category	Volume of restrictions	Instructed quantity	Settled quantity
Business	Blocking	Setup / increase	BPSU	1	1,000	1,000
Total Business securities restrictions				1	1,000	1,000
Total setup / increase				1	1,000	1,000
Total decrease				0	0	0
Total use				0	0	0
Total				1	1,000	1,000

Illustration 168: RES02 output screen

Field Description

RES02 – Detailed securities restrictions – Output Screen	
Origin	Describes a group of transaction sub-categories. Groups are: **l** Business **l** Technical **l** Usage
Restriction type	Describes a restriction type within an origin. Restriction types are: **l** Business **l** Blocking **l** Earmarking **l** Reservation **l** Technical **l** Collateralisation (COLA) **l** COSD blocking **l** End of day **l** Reverse Collateralisation (RCOL) **l** Usage **l** Use
Function	Describes a function within a restriction type. Functions are: **l** Decrease **l** Setup / increase **l** Use (for Use restriction type only)
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: **l** Business **l** Blocking **l** BPDE, BPIN, BPSU **l** Earmarking **l** EPDE, EPIS **l** Reservation

RES02 – Detailed securities restrictions – Output Screen	
	l RPDE, RPIN, RPSU **l** Technical **l** Collateralisation (COLA) **l** SPLE (COLA) **l** COSD blocking **l** COBS, COCP **l** End of day **l** CORU **l** Reverse Collateralisation (RCOL) **l** SPLE(RCOL) **l** Usage **l** Use **l** CORT, RESU
Volume of restrictions	Count of the number of securities restrictions found per sub-category.
Instructed quantity	Sum over instructed quantities of the securities restrictions per sub-category
Settled quantity	Sum over settled quantities (totally or partially settled) per and sub-category
Totals (per origin)	
Total business securities restrictions	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, within the origin 'Business'.
Total technical securities restrictions	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, within the origin 'Technical'.
Total usage securities restrictions	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, within the origin 'Usage'.
Totals (per function)	
Total setup / increase	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, to include all lines with the function 'Setup / increase'.

RES02 – Detailed securities restrictions – Output Screen	
Total decrease	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, to include all lines with the function 'Decrease'.
Total use	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, to include all lines with the function 'Use'.
Total (overall)	
Total	Sums for 'Volume of restrictions', 'Instructed quantity' and 'Settled quantity' columns, over all 'Totals (per function)'. [51]

5.5.5 T2S Credit line (CMB)

5.5.5.1 CMB01 – Journaling of limit utilisations of primary CMB

Context of Usage

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.

This report can be used by CB users.

Report Access

This report can be reached in the following way:

ǀ Content >> Team Content >> T2S >> Predefined Reports >> CMB - T2S Credit line >> CMB01

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[51] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Screenshot

Illustration 169: CMB01 prompt screen

Field Description

CMB01 – Journaling of limit utilisations of primary CMB – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar.

CMB01 – Journaling of limit utilisations of primary CMB – Prompt Screen	
	For valid report results, the current day cannot be selected. This field is mandatory.
Currency	You can use this drop-down field to select the currency. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
T2S DCA number	You can use this drop-down field to select one or several T2S DCA numbers. This field will show all related T2S DCAs, which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all T2S DCA numbers belonging to the default data scope of the user's party. This field is optional.

Screenshot

CMB01 - Journaling of limit utilisations of primary CMB

Filters Date from : 2022-09-26 Date to: 2023-09-26
Currency : EUR

Journaling of limit utilisations of primary CMB

CMB technical identifier	*** Invalid STT_TRN_CREA_BY (0) ***		Debit		Credit		Total	
	Volume of utalisations	Value used of utilisation	Volume of utalisations	Value used of utilisation	Volume of utalisations	Value used of utilisation	Volume of utalisations	Value used of utilisation
8615	1	0.00					1	0.00
8633	1	0.00					1	0.00
8638	1	0.00					1	0.00
8640	1	0.00					1	0.00
8645	1	0.00					1	0.00
8646	1	0.00					1	0.00
8652	1	0.00					1	0.00
8653	1	0.00					1	0.00
8658			1	15.00			1	15.00
8671	1	0.00					1	0.00
8673	1	0.00					1	0.00
8674	1	0.00					1	0.00
8698	1	0.00					1	0.00
8701	1	0.00					1	0.00
8708	1	0.00					1	0.00
8736	1	0.00					1	0.00
8737	1	0.00					1	0.00
8747	1	0.00					1	0.00
8760	1	0.00					1	0.00

Illustration 170: CMB01 output screen

Field Description

CMB01 – Journaling of limit utilisations of primary CMB – Output Screen	
The following information is repeated for every CMB matching the selection criteria	
CMB technical identifier	The T2S internal identifier of a CMB
Autocollateralisation limit utilisation : Credit	
Volume of utilisations	Count of the number of credit side utilisations found per CMB technical identifier
Value used of utilisation	Sum over utilised values of credit side utilisations found per CMB technical identifier
Autocollateralisation limit utilisation : Debit	
Volume of utilisations	Count of the number of debit side utilisations found per CMB technical identifier
Value used of utilisation	Sum over utilised values of debit side utilisations found per CMB technical identifier
Total (per CMB technical identifier)	
Volume of utilisations	Sum of 'Volume of utilisations' over credit and debit per CMB technical identifier
Value used of utilisation	Sum of 'Value used of utilisations' over credit and debit per CMB technical identifier
Total (overall)	
Total	Sums of all volumes and values for each column, over all CMB technical identifiers. [52]

5.5.6 T2S Collateral instructions (COL)

5.5.6.1 COL01 – Follow-up by time slot of settled collateralisation instructions

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

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[52] This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

Context of Usage

slot of the business day with a total per transaction category (Collateral, Reverse collateral, Relocation) and transaction sub-category (Repo, Pledge, Sub-pledge).

This report can be used by CSDusers.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> COL - T2S Collateral instructions >> COL01

Screenshot

Illustration 171: COL01 prompt screen

**Field
Description**

COL01 – Follow-up by time slot of settled collateralisation instructions – Prompt Screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Currency	Currency in which the amount of the collateral instructions must be denominated. This field is mandatory
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.

Screenshot

Illustration 172: COL01 output screen - Report output is currently not available. It will be changed with the next UHB Version

Field Description

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
Transaction category	Shows the transaction category for which the collateralisation instructions are displayed from the possible values: **l** COLA (Collateral) **l** RCOL(Reverse collateral) **l** CORE (Relocation)
Transaction sub-category	Shows the transaction sub-category for which the collateralisation instructions are displayed from the possible values: **l** REPO (Repo) **l** PLED (Pledge) **l** SPLE (Sub-pledge)
Volume	
Time slots (one column per time slot): **l** 1st NTS cycle **l** Last NTS cycle **l** RT1 before intraday DVP cut-off **l** RT2 before EOD intraday credit reimbursement **l** RT3 before EOD intraday FOP cut-off	The aggregated number of finalised settled collateralisation instructions are displayed for each of the time slots within transaction category and sub-category combination.

COL01 – Follow-up by time slot of settled collateralisation instructions – Output Screen	
l RT4 after intraday FOP cut-off	
Volume (Total)	Sum of 'Volume' information over all time-slots within transaction sub-category.
Value	
Time slots (one column per time slot): l 1st NTS cycle l Last NTS cycle l RT1 before intraday DVP cut-off l RT2 before EOD intraday credit reimbursement l RT3 before EOD intraday FOP cut-off l RT4 after intraday FOP cut-offValue	The aggregated amount of finalised settled collateralisation instructions are displayed for each of the above time slots within transaction category and sub-category combination.
Value (Total)	Sum of 'Value' information over all time-slots within transaction sub-category.
Totals	
Total (per transaction category)	Sums of each 'Volume' and 'Value' column over all transaction sub-categories within transaction category.
Total (overall)	Sums of each 'Volume' and 'Value' column over all transaction categories. [53]

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[53]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.

5.5.7 Technical instructions (RAL)

5.5.7.1 RAL01 – Detailed realignment and other technical instructions

Context of Usage

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.

This report can be used by CSD users.

Report Access

This report can be reached in the following way:

l   Content >> Team Content >> T2S >> Predefined Reports >> RAL - T2S Technical instructions >> RAL01
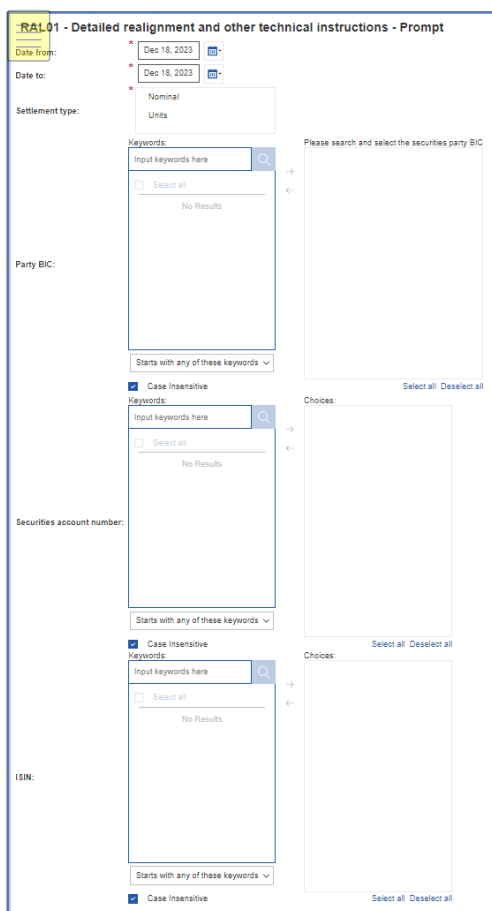
Screenshot

Illustration 173: RAL01 Prompt screen

**Field
Description**

RAL01 – Detailed realignment and other technical instructions – Prompt screen	
Date From	You can select the date by clicking on the calendar. This field is mandatory.
Date To	You can select the end date of the period, for which the report should contain the data by clicking on the calendar. For valid report results, the current day cannot be selected. This field is mandatory.
Settlement type	This selection specifies the quantity type of the settlement for the security, stated in the instruction. Possible values: l Unit l Nominal. This field is mandatory.
Party BIC	You can use this drop-down field to select one or several party BIC. This field will show all related BICs, which belong to the default data scope of the user's party. This field is optional.
Securities account number	You can use this drop-down field to select one or several securities account numbers. This field will show all related securities accounts which belong to default data scope of the user's party and which belong to the parties selected in field "Party BIC". If no Party BICs are selected, this field shows all securities account numbers belonging to the default data scope of the user's party. This field is optional.
Securities ISIN	The report output contains only settlement instructions with the selected securities. This field is optional.

Screenshot

Illustration 174: RAL01 output screen, tab 1

Illustration 175: RAL01 output screen, tab 2

Field Description

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 1 - volume	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: **l** DVP (delivery versus payment) **l** DWP (delivery with payment) **l** FOP (free of payment) **l** PFOD (payment free of delivery)
Settlement transaction category	Shows the category of the settlement transaction from the possible values: **l** REAL (realignment) **l** COTF (conditional technical FOP)
Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: **l** REAL (realignment) **l** PLED (pledge) **l** REPO (repurchase order) **l** COBS (CoSD blocking position setup) **l** STND (standard)
DELI	

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 1 - volume	
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.
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.
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.
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	
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.
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.
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.
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)	
Volume totally settled	Sum of 'Volume totally settled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 1 - volume	
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.
Volume totally cancelled	Sum of 'Volume totally cancelled' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
Total	Sum of the 'Total' over all DELI and RECE security movement types, per transaction type / transaction category and sub-category.
Total	
Total	Sum of the volumes over all transaction type codes, for each column of the report as above.

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 2 - quantity	
Transaction type code	Shows the settlement transaction type code set during the selected period duration of time from the possible values: **l** DVP (delivery versus payment) **l** DWP (delivery with payment) **l** FOP (free of payment) **l** PFOD (payment free of delivery)
Settlement transaction category	Shows the category of the settlement transaction from the possible values: **l** REAL (realignment) **l** COTF (conditional technical FOP)
Settlement transaction sub-category	Shows the subcategory of the settlement transaction from the possible values: **l** REAL (realignment) **l** PLED (pledge) **l** REPO (repurchase order) **l** COBS (CoSD blocking position setup) **l** STND (standard)

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 2 - quantity	
DELI	
Instructed quantity	Sum of instructed settlement quantity of all totally and partially settled SIs with securities movement type DELI, per transaction type / transaction category and sub-category.
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.
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.
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.
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	
Instructed quantity	Sum of instructed settlement quantity of all totally and partially settled SIs with securities movement type RECE, per transaction type / transaction category and sub-category.
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.
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.
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.
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.

RAL01 – Detailed realignment and other technical instructions – OUTPUT SCREEN Tab 2 - quantity
Total across movement types (per transaction type / transaction category / transaction sub-category)

Original quantity	Sum of 'Original quantity' for 'DELI' and 'RECE' per transaction type / transaction category and sub-category.
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	
Total	Sum of the quantities over all transaction type codes, for each column of the report as above. [54]

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[54]   This content is not applicable as of R6.2, and will become applicable upon the deployment of the Data Warehouse for T2S.