

## 1. General Information

**CR Raised by:** ECB T2S Project Team      **Institute:** ECB      **Date Raised:** 27/11/2008

**Change Request Title:** Query of limit utilisation journal by NCBs, settlement banks and payment banks      **CR Ref.:** T2S URD 141

**Change Request Classification:** Substance  
(*Typo, Consistency, Clarification, Substance*)

**Status:** Approved by the AG

**Change Type:** New Requirement  
(*New Requirement/Modification/Deletion*)

**Requestor Category:** ECB T2S Project Team  
(*User, 4CB, ECB T2S Project Team*)

**Chapter Number/Annex Number**

**Req No: (If applicable)**

Chapter 14

T2S.14.933

**Priority (S,H,M,L):** M

**Proposed Implementation Date/Release:** Version 4.2

### Description of Requested Change:

There is no requirement that allows an NCB, payment bank or settlement bank to query the underlying transactions that result in changes to the limit utilisation.

### Reason for Change / Expected Benefits / Business Case:

NCBs, settlement banks and payment banks must be able to query the journaling of the limit utilisation for monitoring purposes.

### Submitted Annexes / Related Documents:

### Proposed wording for the Change Request:

Addition of a new requirement T2S.14.933 (Limit utilisation journal query):

NCBs, settlement banks and payment banks in accordance to their access rights, shall be able to query the T2S limit utilisation journal. An NCB shall be able to query the limit utilisation journal for settlement/payment banks for which the NCB has defined limits in T2S. Settlement/payment banks shall be able to query the limit utilisation journal for T2S parties for which the settlement/payment bank has defined limits in T2S.

The query shall support the following mandatory parameters:

- Credit consumer (party identifier)
- Date

The query shall support the following optional parameters:

- T2S dedicated cash account
- Limit type (net buying limit, auto-collateralisation limit)

The query shall output the following data:

- NCB
- Liquidity provider (party identifier, party name, BIC)
- Liquidity consumer (party identifier, party name, BIC)
- Date
- T2S dedicated cash account
- Limit type (net buying limit, auto-collateralisation limit)
- Debit/Credit

- Limit currency
- Limit Amount
- Limit utilisation after
- Remaining available headroom
- Transaction reference and type of transaction (there may be more than one transaction for one level change)

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**Outcome of meetings:**

\* SG meeting on 12 Jan 2009

Postponed to the next URM sub-group meeting due to the lack of time.

\*SG Meeting of 5/6 March 2009

Postponed to the next URM sub-group meeting due to the lack of time

\* SG Meeting of 28 May 2009:

Recommendation to the AG: Approval

\* AG meeting on 15 June 2009

Approval of SG recommendation