

Data Warehouse

User Detailed Functional Specifications

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1 Introduction

The Data Warehouse (DWH) is a common component for the T2 Service. It collects business information and data derived from services and common components. The DWH is designed to support business decisions by allowing data consolidation and reporting at different aggregation levels. Data is populated into the DWH through the processes of extraction, transformation and loading.

Both modes (application-to-application (A2A) and user-to-application (U2A)) are available for the DWH. However, as regards the A2A interface no A2A requests and answers with xml messages are foreseen. Instead of that functionality is provided, allowing users to receive [\(predefined\) reports](#) [► 13] on the basis of a prior configuration (in U2A mode) in the scheduler.

To enable the access to the DWH via U2A, a Graphical User Interface (DWH GUI) is available. The DWH GUI gives a business-oriented view of the data. Detailed information is provided in the User Handbook (UHB) for the DWH, including, e.g. presentation of data structure and possible filter criteria.

For both modes (A2A and U2A delivery of the scheduled reports) the DWH is using the Eurosystem Single Market Infrastructure Gateway (ESMIG). Data access depends on which services/components are used and is available for central banks (CBs), ancillary systems (AS) and payment banks. Authorised users can access their data according to their access rights (which depend on the given [user profile](#) [► 12]) and their own data scope.

The collected information is kept for at least ten years.

2 Data Warehouse scope

The aim of the DWH is to consolidate information from the Central Liquidity Management (CLM), the Real-Time Gross Settlement (RTGS), TARGET2-Securities (T2S¹), the Common Reference Data Management (CRDM), Billing, Contingency Services and the component managing the business day.

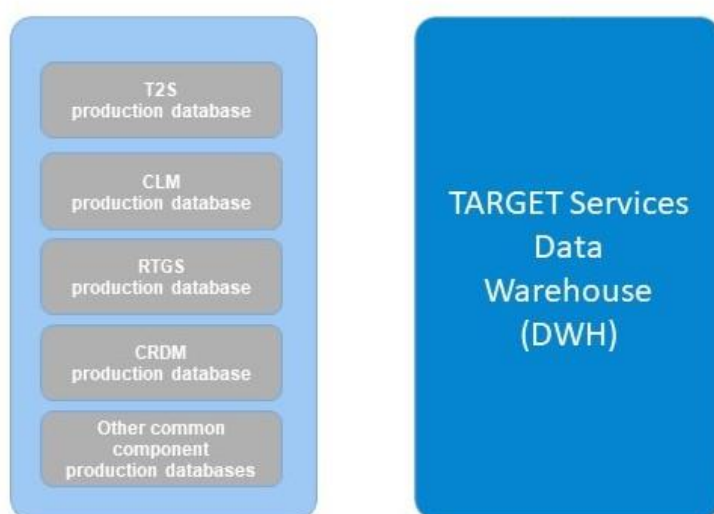


Figure 1 - High level DWH coverage

Each component of the T2 Service and T2S has its dedicated production database. The DWH consolidates the content of those production databases into a single database for operational and statistical purposes for the operator, CBs, ancillary systems and payment banks. It is ensured that the provision of data from production databases to the DWH does not influence the functioning and availability of the T2/T2S Services and the respective underlying production databases.

Access to historical data

In order not to disrupt data analysis after the migration, access to historical data from TARGET2 is provided for CBs via the DWH.

Data availability

Data is propagated from the services and common components after end of each business day. As a consequence, the DWH depends on the timely end-of-day (EoD) processing in the feeding (settlement)

¹ T2S data will be available in the DWH as soon as the T2S Long Term Statistical Information (LTSI) component has been decommissioned.

services concerning the availability of data of the previous business day. Normally, data of the previous business day shall be available in DWH as of the start of the new calendar day (00:00 CET) at the latest.

Within the DWH no currency conversion is done. Hence, currency amounts are always displayed in the currency they have been processed by the respective service/component.

The processes and the availability of data for queries in CLM and RTGS (i.e. not via DWH) are described in the CLM User Detailed Functional Specifications (UDFS) chapter "*Query management for CLM*" and RTGS UDFS chapter "*Query management for RTGS*".

Opening times

The DWH common component is open with the exception of DWH closing days and maintenance window times.

DWH closing days are those days, where all of the following services/components are closed for all currencies:

- | CLM;
- | RTGS;
- | T2S (only relevant as of the T2S LTSI component has been decommissioned).

The following maintenance window times are relevant for the DWH:

- | optional maintenance window on Tuesdays, Wednesdays, Thursdays and Fridays: Starting at a planned time of 03:00 CET and ending at a planned time of 05:00 CET on each of the aforementioned days (only if it is activated).

3 Data Warehouse features

3.1 Overview

The DWH provides a DWH GUI where authorised users have different options for their research. Depending on the profile of the user, they can use predefined DWH reports, adapt predefined DWH reports and create own user defined DWH reports.

Aggregation level

Additionally, users have the possibility to execute or configure (only advanced user profile) certain DWH reports by choosing one of the following aggregation levels (in ascending order):

- I party level;
- I group level:
 - Account Monitoring Group level;
 - Banking Group level.
- I service level:
 - CLM level;
 - RTGS level;
 - T2S level.
- I overall level:
 - CLM, RTGS and T2S.

DWH communication

DWH ad-hoc reports can be requested in the GUI via U2A mode. More information on ad-hoc reports (including the search/output criteria and report examples) are provided in the DWH UHB.

Moreover, the DWH offers a scheduler function allowing the configuration and delivery of (recurring) reports with individual settings. The configuration is done in U2A whilst the delivery can be done via U2A (storing in a folder) or A2A (file delivery). For more information as regards the A2A delivery of DWH reports, please refer to the chapter [Example for A2A delivery of DWH reports](#) [► 10].

As regards the response/the data output the DWH offers the following possibilities using ESMIG:

- I the user receives an ad-hoc DWH report result on the GUI screen (U2A mode);
- I the report result is stored in a folder and can be viewed U2A;
- I the scheduled report result is delivered via A2A mode.

In the latter case, the functional specifications and limitations (e.g. as regards the maximum file size) for ESMIG apply accordingly. Further information can be found in the ESMIG UDFS.

Format

The results of DWH reports can be displayed on-screen and from there downloaded to various file types (html, pdf, csv, xlsx) in U2A mode. As regards the A2A delivery of reports the following file types are applicable based on the individual configuration the user selects within the scheduler function: csv, xlsx, xml. This allows the further processing of data in other applications.

Scheduler function

With the scheduler function it is possible for the user to configure DWH reports for unique or periodic (e.g. daily, weekly, monthly, quarterly and yearly) provision at any given date and time. In addition, it offers the possibility to configure DWH reports for a specific event. This event informs about the completion of the data propagation to the DWH, which means the report is generated after all data from the data source for the previous business day has been loaded and stored in the DWH.

In the scheduler the report data (selected via the filter criteria) optionally can be refreshed each time the report is generated (e.g. for a DWH report that is delivered on every day at 8:00 Central European Time (CET) and shows the transactions of all parties of a CB from the previous business day, the filter “date” is changed automatically with the respective new value of the last business day and the output data is refreshed accordingly).

3.2 Types, sharing and storage of Data Warehouse reports

Depending on the given profile a user can use the following three different types of DWH reports:

Predefined

For predefined DWH reports a fixed number of parameters are given. The parameter values are selectable for the user.

The list of predefined reports can be found in chapter [Predefined reports](#) [► 13].

Adaptable

All predefined DWH reports can serve as a basis for adapted reports. For the use of this functionality the report needs to be copied first to the individual user dedicated folder and the advanced user profile must be granted (which is however only applicable for CB users). This profile allows adapting the standard criteria, i.e. remove or add search criteria. The parameter values are selectable in the same way as for the predefined DWH reports.

User defined

Advanced users are allowed to create new DWH reports from scratch. Those DWH reports can be freely designed, i.e. the user can choose from a range of parameters. The values of the parameters are selectable and variable.

Therefore, the user has the option to define the data objects he wants to display/return. The user has the possibility to join different data sources (e.g. CLM and RTGS). The user can set conditions for executing the DWH report (e.g. Business Identifier Code (BIC), account).

Further information on how to build user defined DWH reports and information as regards the available search and output criteria are part of the DWH UHB.

Sharing and storage of reports

All adaptable and user defined DWH reports can be stored for later adaptation and use. CB advanced users can store these reports in an individual dedicated folder.

CB advanced users are allowed to share (user defined) reports with all other users within their CB in a folder dedicated to each CB. It is also possible to share (user defined) reports with other CBs in a dedicated folder.

Note: Shared reports are not write-protected. This means, that each CB advanced user may adapt the reports stored in this folder.

Results of scheduled reports are automatically stored within DWH. For results of reports on the DWH GUI it is not possible to store them within DWH. In case of need, the results may be exported and stored locally by the DWH user.

3.3 Example for A2A delivery of DWH reports

The following represents an example of a report delivered via A2A in xml-format, in this case the predefined DWH report TRN01(Transactions 01 – cash transfer (order) search and details).

```
<dataset xmlns:xs="http://www.w3.org/2001/XMLSchema-instance" xmlns="http://devel-
oper.cognos.com/schemas/xmldata/1/">
  <metadata>
    <item length="50" type="xs:string" name="Transaction BIC"/>
    <item type="xs:date" name="Date Settled"/>
    <item type="xs:decimal" name="Transaction Reference Number" precision="16"/>
    <item length="90" type="xs:string" name="Sender Message Reference"/>
    <item length="18" type="xs:string" name="Message Type"/>
    <item length="26" type="xs:string" name="Service Type"/>
    <item length="70" type="xs:string" name="Debited Account Number"/>
    <item length="24" type="xs:string" name="Debited Account BIC"/>
    <item length="70" type="xs:string" name="Credited Account Number"/>
    <item length="24" type="xs:string" name="Credited Account BIC"/>
    <item length="8" type="xs:string" name="Currency"/>
    <item type="xs:decimal" name="Amount" precision="31" scale="2"/>
  </metadata>
  <data>
    <row>
      <value>PBABKMD0XXX as receiver</value>
      <value>2019-10-02</value>
      <value>2018150108300358</value>
      <value>SEME-2018150108300358</value>
      <value>pacs.009</value>
      <value>RTGS</value>
      <value>RTGSDCPBACKPD0XXXEUR0A01</value>
      <value>PBACKPR001X</value>
      <value>RTGSDCPBABKMD0XXXEUR0A01</value>
      <value>PBABKMR001X</value>
      <value>EUR</value>
      <value>21</value>
    </row>
    <row>
      <value>PBACKMD0XXX as sender</value>
      <value>2019-10-02</value>
      <value>2018140108200001</value>
      <value>SEME-2018140108200001</value>
      <value>pacs.008</value>
      <value>RTGS</value>
      <value>RTGSDCPBACKMD0XXXEUR0A01</value>
      <value>PBACKMR001X</value>
      <value>RTGSDCPBAGKWR001XEUR0A01</value>
      <value>PBAGKWR001X</value>
      <value>EUR</value>
      <value>10</value>
    </row>
  </data>
</dataset>
```

Figure 2 - Example for A2A delivery of predefined DWH report TRN01 (xml-format)

This example represents the formatted table from the predefined DWH report TRN01, where the <metadata> section contains the information about the columns with their titles and the content in the <data> section respectively represents the result data per row. Hence, the number of <row> blocks is equal to the number of transactions that have been retrieved with the corresponding search/input criteria. These criteria are dependent on the users input during the setup of the A2A DWH report delivery in the scheduler.

Note: The A2A delivery format/structure for user defined and adapted DWH reports depends on the individual design the user has defined for the DWH report during the creation/editing process (structure) and the selected scheduling settings (format). Hence, no universally valid A2A delivery example for these kind of DWH reports can be provided. However, the logic for the A2A delivery of these kind of DWH reports is the same as shown in the example above.

3.4 User profiles

Access to the DWH depends on the user's profile which ensures that the user is allowed to perform the requested action (e.g. execute or configure DWH report and download results). The user profiles ("normal user" and "advanced user") at the same time correspond to the DWH privileges granted in CRDM by the respective party. More details on (granting) these DWH privileges can be found in the CRDM UDFS chapter „Access rights“.

The user has access to the data of his party based on the data scope according to the hierarchical model.

The DWH user profiles are defined as follows:

I normal user:

- access to predefined DWH reports;
- use available parameters and filter criteria on predefined DWH reports;
- execute predefined DWH reports;
- execute user defined reports²;
- configure the scheduling of DWH reports;
- download DWH report results.

I advanced user:

- access to predefined DWH reports;
- use available parameters and filter criteria on predefined DWH reports;
- adapt predefined DWH reports;
- create user defined DWH reports;
- execute all types of DWH reports;
- configure the scheduling of DWH reports;
- download DWH report results;
- store adaptable/user defined DWH reports in an individual dedicated folder;
- share (user defined) DWH reports with all other users within their CB or with other CBs in a dedicated folder.

² Only possible for CB users and in case the respective report has been shared by a CB advanced user.

The advanced user profile is available for CB users only. The normal user profile is available for all party types.

More details on the configuration of DWH reports can be found in chapter [Types, sharing and storage of Data Warehouse reports](#) [► 9].

3.5 Predefined reports

This chapter provides an overview of predefined DWH reports that can be accessed by authorised users and which are available in A2A and in U2A (through the scheduler function) mode. Depending on the DWH report and the profile of the user, aggregated or detailed (e.g. transaction level) data can be retrieved. For aggregated data it is ensured that the user cannot see any personal or party-specific information (e.g. name and address of parties) which are out of his data scope. In general, for every predefined DWH report, a user will only see results in accordance with his data scope.

The following tables include for each report a short name, a long name, a description with the aim to reflect the content of the report from a business perspective and an indicator for which party type(s) it is available. The detailed report descriptions (including the search/output criteria and report examples) are provided in DWH UHB.

Predefined DWH reports (ancillary system)

Short name	Long name and content of the DWH report	Available for
ANS01	<p>Ancillary system 01 - overview of AS transfer orders</p> <p>This report provides information on the total volume and value of AS transfer orders differentiated by Ancillary system name and BIC that were settled (or not settled) on (or within) a given date (range).</p> <p>CBs can retrieve information for Ancillary system belonging to their system entity.</p>	CB/ Ancillary system
ANS02	<p>Ancillary system 02 - daily average of AS transfers</p> <p>This report provides information on the daily average volume and value of AS transfers settled within a given month (range) and differentiated by system entity/CB.</p> <p>CBs can retrieve aggregated volume and value information for each system entity/CB.</p>	CB

Table 1 - Predefined DWH reports (ANS)

Predefined DWH reports (business day)

Short name	Long name and content of the DWH report	Available for
BDY01	<p>Business day 01 – business day event/delay information and settlement opening time</p> <p>This report provides information on the daily timing of business day events and on delays in periods of the business day for CLM or RTGS.</p> <p>For each time-based event of a respective business day the report provides information as regards the planned time, the revised time and the effective time. For events that are not time-based the report will only provide an effective time. In case of currency-specific events the event times are provided separate per currency.</p> <p>Based on the timing of the business day events, the report calculates the daily opening time for settlement as well as the total number and the duration of delays (only for time-based events) in CLM or RTGS.</p> <p>The report is available for a given date (range).</p>	CB/ Ancillary system / payment bank

Table 2 - Predefined DWH reports (BDY)

Predefined DWH reports (contingency)

Short name	Long name and content of the DWH report	Available for
CON01	<p>Contingency 01 – cash transfers settled during contingency processing and final contingency account balances</p> <p>This report provides information on the cash transfers settled on accounts in the Contingency Services during a contingency procedure. For each party/contingency account (with at least one cash transfer within a contingency processing) all cash transfers within the contingency processing as well as the final account balance on the contingency account at the time of the closure of the contingency processing are provided.</p> <p>For each cash transfer the report provides the account number in the Contingency Services, the account number of the cash transfer counterpart in the Contingency Services, the settlement timestamp and the credit or debit amount. Cash transfers on the same account are sorted in chronological order of their settlement timestamp.</p> <p>In case that several contingency processing sessions occurred within the same business day, the sessions are reported separate.</p> <p>CBs can retrieve information for parties belonging to their system entity.</p>	CB
CON02	<p>Contingency 02 – contingency processing – end of procedure account balances per CB</p> <p>This report provides the balance for each CB contingency account at the end of a contingency procedure. In addition, the sum of debits and credits during a contingency procedure for each CB contingency account are reported.</p>	CB

Table 3 - Predefined DWH reports (CON)

Predefined DWH reports (data extraction)

Short name	Long name and content of the DWH report	Available for
DEX01	<p>Data extraction 01 - monitor data extraction request(s)</p> <p>This report provides information on data extraction requests (DEX02) by CB users for a given date (range). For each data extraction request, the user, the request date, the requested component, the status and (in case of execution) the execution date is provided.</p> <p>CBs can retrieve information on extraction requests of users belonging to their system entity.</p>	CB
DEX02	<p>Data extraction 02 - data extraction request</p> <p>This report is used to submit requests for the extraction of CLM or RTGS data for a given date (range). CBs can retrieve (transaction level and party) data within their own data scope. The data extraction period is limited to a maximum of five business days.</p> <p>Note: As for any DWH report transmission the functional specifications and limitations (e.g. as regards the maximum file size) for ESMIG apply accordingly.</p>	CB

Table 4 - Predefined DWH reports (DEX)

Predefined DWH reports (intraday credit)

Short name	Long name and content of the DWH report	Available for
IDC01	<p>Intraday credit 01 – daily Intraday credit (IDC) community indicators</p> <p>This report provides a set of community indicators related to the use of credit lines and IDC. The indicators focus on those default main cash accounts (MCAs) belonging to the system entity of each CB and having at least once within the respective business day a credit line > 0.</p> <p>For the respective business day the number of default MCAs with a credit line > 0 and the number of those with a negative intraday balance (IDC used) is reported. In addition, the report provides calculations (lowest average value, highest average value and weighted average value) for the aggregated credit line amounts, IDC use and queued cash transfer orders.</p>	CB
IDC02	<p>Intraday credit 02 – credit line/IDC daily reporting</p> <p>This report provides information related to the amount of credit line, the use of IDC and queued cash transfer orders on a given business day for a selected holder of a default MCA.</p> <p>CBs can retrieve information on default MCAs of those parties belonging to their system entity.</p>	CB

Short name	Long name and content of the DWH report	Available for
IDC03	<p>Intraday credit 03 - credit line/IDC averages and maxima (account level)</p> <p>This report provides information related to the credit line and IDC development during a given date range for a selected holder of a default MCA. For each business day within the given date range the weighted average and maximum amount of credit line amount and IDC use are reported.</p> <p>CBs can retrieve information on default MCAs of those parties belonging to their system entity.</p>	CB/ Ancillary system / payment bank
IDC04	<p>Intraday credit 04 - credit line/IDC averages and maxima (community level)</p> <p>This report provides aggregated information related to the credit line and IDC development during a given date range at community level. For each business day within the given date range the weighted average and maximum amount of credit line amount and IDC use (aggregated figures at community level) are reported.</p> <p>CBs can retrieve aggregated information on parties belonging to their system entity.</p>	CB
IDC05	<p>Intraday credit 05 - maximum of credit line and repo used</p> <p>This report provides credit line and balance information for the start-of-day (SoD) and EoD of a selected parties' default MCA on a given business day. Moreover, the peak IDC use for the selected default MCA on that business day is reported together with the corresponding amount of credit line at that point in time.</p> <p>CBs can retrieve information on default MCAs of those parties belonging to their system entity.</p>	CB/ Ancillary system / payment bank
IDC06	<p>Intraday credit 06 – credit line and IDC use at system level</p> <p>This report provides system-wide aggregated information on the overall amount of credit line and IDC use for a given date (range). For both objects the weighted average for each business day within the given date range is reported.</p> <p>CBs can retrieve aggregated information including credit line and IDC data from all system entities in a respective currency.</p>	CB

Table 5 - Predefined DWH reports (IDC)

Predefined DWH reports (invoice data)

Short name	Long name and content of the DWH report	Available for
INV01	<p>Invoice data 01 - reporting revenues</p> <p>This report provides information on the volumes and values of fees/revenues for each month within a given quarter. Within the selected service, absolute volumes and values are reported for each service item. In addition, the fee category (e.g. "Account Management") and the fee type (e.g. "Fixed Independent") are provided for each service item. For each month the total amount of fees/revenues is reported.</p> <p>CBs can retrieve aggregated information on the fees/revenues of parties belonging to their system entity.</p>	CB

Table 6 - Predefined DWH reports (INV)

Predefined DWH reports (minimum reserve)

Short name	Long name and content of the DWH report	Available for
MIR01	<p>Minimum reserve 01 – minimum reserve information</p> <p>This report provides periodic information on the minimum reserve requirements, the fulfilment of the aforementioned and the associated (accrued/pro rata) interests. In addition to the party BIC/name, entities are reported with their respective Monetary Financial Institution (MFI) code. The report provides information on payment banks being subject to minimum reserves. The report is available for each reserve maintenance period.</p> <p>CBs can retrieve minimum reserve information on those parties belonging to their system entity.</p> <p>Note: As the report is required to display accrued interests (interests are already shown pro rata within an ongoing reserve maintenance period), the interest amounts shown are derived from calculations (and not from interest payments). The final (calculated) interest amounts are displayed as soon as all data for a respective reserve maintenance period is available in DWH.</p>	CB/payment bank
MIR02	<p>Minimum reserve 02 – minimum reserve requirements per country</p> <p>This report provides information on the aggregated amount of minimum reserve requirements for a given reserve maintenance period and the five preceding reserve maintenance periods. For each reserve maintenance period the aggregated amount of minimum reserve requirements at country level is reported.</p> <p>CBs can retrieve aggregated minimum reserve information of parties belonging to their system entity.</p>	CB

Table 7 - Predefined DWH reports (MIR)

Predefined DWH reports (participation)

Short name	Long name and content of the DWH report	Available for
PAR01	<p>Participation 01 - critical participants</p> <p>This report aims to identify critical participants in RTGS. For the chosen quarter, the report provides information on the daily average volume and value of payments and AS transfers on RTGS dedicated cash accounts (DCAs). Payments and AS transfers are counted once on the debit side of each RTGS DCA and reported by account number, party BIC and party name. Volumes and values for payments and AS transfers are reported as aggregated daily averages for the chosen quarter. By standard, the report result is sorted decreasing by the aggregated daily average value of payments and AS transfers.</p> <p>In a second report sheet the report provides the daily average volume and value of payments and AS transfers on all RTGS DCAs within the given quarter. In addition, the value corresponding to one percent of the reported value is displayed.</p> <p>CBs can retrieve information for those parties belonging to their system entity.</p> <p>Note: The report takes only into account those payments and AS transfers technically being initiated by the respective RTGS Account Holder.</p>	CB
PAR02	<p>Participation 02 - list of active Direct and Indirect Participants according to RTGS Directory</p> <p>This report provides information on those entities being a Direct or an Indirect Participant (<i>Participation Type = 01 – Direct or 02 - Indirect</i>) according to the RTGS Directory on a given date.</p> <p>For each Direct and Indirect Participant the following information from the RTGS Directory are provided: <i>BIC, Institution Name, Valid from, National Sorting Code, Participation Type</i>. In addition, the overall number of Direct and Indirect Participants is reported.</p> <p>In case of Indirect Participation the report provides the country code (International Organization for Standardization (ISO) 3166 Alpha-2) from the BIC of the corresponding Direct Participant.</p> <p>The report is provided in several sorting options, including an option where Indirect Participants are reported under their corresponding Direct Participant/addressee.</p> <p>CBs can retrieve information on those Direct/Indirect Participants where the corresponding Account Holder BIC belongs to their system entity.</p> <p>Note: Independent from the Participation Type, unpublished BICs are not considered for the purpose of this report.</p>	CB/ Ancillary system / payment bank
PAR03	<p>Participation 03 - parties subject and not subject to minimum reserve</p> <p>This report provides information on whether or not parties are subject to minimum</p>	CB

Short name	Long name and content of the DWH report	Available for
	<p>reserves according to the CLM configuration reference data attribute <i>Minimum Reserve Obligation</i> on a given date.</p> <p>Separate lists are provided for parties holding their minimum reserves direct, indirect, in a pool of accounts (pool) and those not being subject to minimum reserves.</p> <p>Each party is reported with its respective MFI code in addition to its party BIC and name.</p> <p>For parties holding their minimum reserves indirect, BIC and name of the party maintaining the minimum reserves for this party are reported.</p> <p>CBs can retrieve data of those parties belonging to their system entity.</p>	

Short name	Long name and content of the DWH report	Available for
PAR04	<p>Participation 04 - list of ancillary systems</p> <p>This report provides information on those parties classified as ancillary system according to the party reference data attribute <i>Party Type</i> on a given date.</p> <p>For each ancillary system, the party name and BIC and the corresponding accounts of the ancillary system in RTGS are reported.</p> <p>For each account the account number and the corresponding ancillary system procedure (where applicable) is provided.</p> <p>CBs can retrieve data of those ancillary systems belonging to their system entity.</p>	CB
PAR05	<p>Participation 05 - list of DCA cross-border links</p> <p>This report provides information on those DCAs held in books of a CB different from those of the corresponding linked account of the DCA within a given month.</p> <p>For each cross border link, the account number and the party BIC and name of the DCA and the linked account are reported. In addition, the country code (ISO 3166 Alpha-2) of the CB being responsible for the respective account (DCA and linked account) is displayed. Finally, the start date and the end date (only in case the link was released within the given month) for each cross border link are provided.</p> <p>The report is provided in two different views (DCA and linked account view).</p> <p>Cross border links for those cases are shown, where at least once within the given month a cross border account link was active.</p> <p>CBs can retrieve information on those cross border links where either the party owning the DCA and/or the party owning the linked account of a cross border link belongs to their system entity.</p>	CB
PAR06	<p>Participation 06 - number of participants per participation type in RTGS Directory and per CB</p> <p>This report provides information on the number of participants per participation type according to the RTGS Directory on a given date.</p> <p>For each participation type, the number (total and per CB) of participants on the given date is reported. Moreover, the number of unpublished RTGS DCAs belonging to payment banks, the number of Direct Participants (payment banks) having a different BIC8 and the number of payment banks with at least one RTGS DCA is provided in the same manner.</p> <p>In addition, the report provides information on the number (total and per CB) of ancillary system parties (according to the party reference data attribute <i>Party Type</i>).</p> <p>CBs can retrieve aggregated numbers (overall and per CB) for all CBs/system entities.</p>	CB

Table 8 - Predefined DWH reports (PAR)

Predefined DWH reports (statements)

Short name	Long name and content of the DWH report	Available for
STA01	<p>Statements 01 - statement of account (single account)</p> <p>This report provides information on all cash transfers debited or credited on an account in CLM or RTGS for a given date (range).</p> <p>For each business day the account balance at the beginning and at the end of the day is reported. In between, the report lists all cash transfers in the order of their CLM/RTGS settlement timestamp. For each cash transfer an ID, the currency of the instructed amount, the party BIC of the counterpart, the service/component where the account of the counterpart is located and the debit/credit settlement value are provided. Each cash transfer is reported with the respective account balance after its settlement.</p> <p>For each business day the volume and value (separate for debits and credits) of cash transfers are calculated.</p> <p>CBs can retrieve account statement information for those parties belonging to their system entity.</p> <p>Note: No information is provided for RTGS sub-accounts and accounts in the Contingency Services.</p>	CB/ Ancillary system / payment bank
STA02	<p>Statements 02 - statement of account (co-managed accounts)</p> <p>This report provides information on all cash transfers debited or credited on one or several co-managed MCAs in CLM for a given date (range).</p> <p>Apart from that, the content of the report is congruent to STA01.</p> <p>Co-managers can retrieve account statement information on single or all of their co-managed accounts.</p> <p>CBs can retrieve account statement information for those parties belonging to their system entity.</p>	CB/payment bank

Table 9 - Predefined DWH reports (STA)

Predefined DWH reports (standing facilities)

Short name	Long name and content of the DWH report	Available for
STF01	<p>Standing facilities 01 - standing facilities information</p> <p>This report provides daily information on the use of standing facilities within a given date range. In addition to the party BIC/name, entities are reported with their respective MFI code. The report provides information on payment banks with access to monetary policy operations and is split in two parts: marginal lending and overnight deposit.</p> <p>For each facility and day the set-up amount, the refund amount and the interest amount is reported. For the marginal lending facility, the reported amounts include both, the use of marginal lending on request and the use of automated marginal lending.</p> <p>CBs can retrieve information on the use of standing facilities of those parties belonging to their system entity.</p> <p>Note: After the launch of Eurosystem Collateral Management System (ECMS) this report will only provide information on the use of the overnight deposit facility as major parts of the marginal lending facility will be no more handled by CLM, but by ECMS. Further information can be found in CLM UDFS chapters “<i>Marginal lending on request</i>” and “<i>Automated marginal lending</i>”.</p>	CB/payment bank

Table 10 - Predefined DWH reports (STF)

Predefined DWH reports (transactions)

Short name	Long name and content of the DWH report	Available for
TRN01	<p>Transactions 01 – cash transfer (order) search and details</p> <p>This report offers the possibility to search for cash transfer orders/cash transfers using a set of (optional) filter criteria (including e.g. the UETR). For the resulting cash transfers/cash transfer orders it is possible to display the respective message and settlement details.</p> <p>For CBs access to those cash transfers/cash transfer orders is granted where one of its parties is involved on the credit and/or the debit side.</p>	CB/ Ancillary system / payment bank
TRN02	<p>Transactions 02 - monthly overview of domestic and cross-border payments</p> <p>This report provides information on the monthly volume and value of payments in RTGS differentiated by domestic and cross-border traffic. Separate tables for interbank and customer payments are displayed.</p> <p>For CBs information on all of its payment banks is shown sorted by name and BIC.</p>	CB/payment bank
TRN03	Transactions 03 – monthly peak day and peak hour in terms of volume and value of	CB/payment

Short name	Long name and content of the DWH report	Available for
	<p>cash transfer orders</p> <p>This report provides information on the peak hour and peak day within a given month (range) in terms of volume and value of cash transfer orders in CLM or in RTGS.</p> <p>The report delivers peaks for each system entity and differentiated per settlement status.</p>	bank
TRN04	<p>Transactions 04 - cash transfers per time band and per CB</p> <p>This report provides information on the total volume and value of cash transfers per time band of 15 minutes on a chosen business day. Cash transfers in CLM and RTGS are reported in separate report sheets.</p> <p>Volume and value figures are reported separate for domestic (only debits) and cross-border (differentiated by debits and credits) cash transfers. In addition, cumulated volume and value figures are displayed.</p> <p>CBs can retrieve information on cash transfers of parties belonging to their system entity.</p>	CB
TRN05	<p>Transactions 05 - monthly overview of cash transfer orders per party</p> <p>This report provides information on the monthly volume and value of cash transfer orders of a selected party on its account(s). Cash transfer orders in CLM and RTGS are reported in separate report sheets. In case that several accounts belong to the same party in CLM or RTGS, separate figures for each account are displayed. The volume/value figures include totals, monthly averages and are differentiated by settlement priority and settlement status and service.</p> <p>CBs can retrieve information for parties belonging to their system entity.</p>	CB/payment bank
TRN06	<p>Transactions 06 - monthly share of Indirect Participant, addressable BIC and multi-addressee payments as part of total Direct Participant's activity</p> <p>This report provides information on the monthly volume and value of payments of all Indirect Participants, addressable BICs and multi-addressees belonging to a selected Direct Participant in RTGS. The volume and value figures are presented for each Indirect Participant/addressable BIC/multi-addressee as totals (differentiated by domestic and cross-border traffic) and in addition, as share of the Direct Participant's activity.</p> <p>All figures are reported for the given month and the preceding month.</p> <p>CBs can retrieve information for those entities where the respective Direct Participant belongs to their system entity.</p>	CB/payment bank
TRN07	<p>Transactions 07 - cash transfers between two accounts of different parties</p> <p>This report lists all cash transfers between two accounts in CLM or RTGS for a given</p>	CB

Short name	Long name and content of the DWH report	Available for
	date (range). For each cash transfer the settlement time stamp, the message type, the CLM/RTGS booking reference, the transaction category and the settlement amount are displayed. CBs can retrieve information on those cash transfers where at least one of the two involved accounts (credited or debited account) is opened under a party belonging to its system entity.	
TRN08	<p>Transactions 08 - business activity of a party/parties</p> <p>This report provides information on the total volume and value as well as the average settlement amount of cash transfers in CLM or RTGS per party for a given date (range). In case that several accounts belong to the same party in CLM or RTGS, aggregated figures are displayed. The volume, value and average settlement amount figures are presented separately for the debit/credit side and the sending/receiving side.</p> <p>CBs can retrieve information for parties belonging to their system entity.</p>	CB/payment bank

Short name	Long name and content of the DWH report	Available for
TRN09	<p>Transactions 09 – RTGS Account Holder activity</p> <p>This report provides information on the biannually activity of RTGS Account Holders. It displays for the selected account holder(s) the total volume and value of cash transfer orders per transaction category, per message type and differentiated per settlement status within the first or second half of a year. In case that several accounts belong to the same party, each account is displayed separately. In case that a CB executes the report for all RTGS Account Holders belonging to its system entity, the market share per RTGS Account Holder in terms of volume of cash transfers in relation to the volume of all cash transfers of RTGS Account Holders belonging to the CBs system entity is added to the report.</p> <p>CBs can retrieve information for Account Holders belonging to their system entity.</p>	CB
TRN10	<p>Transactions 10 - monthly value and volume of cash transfers in CLM/RTGS (according to T2 statistical framework)</p> <p>This report provides information on the monthly volume and value of cash transfers in CLM or RTGS according to the T2 statistical framework, which aims to reflect cash transfers from a business perspective. In this respect, some cash transfers (e.g. any liquidity transfers between two accounts of the same party) are not considered for the volume and value figures in this report.</p> <p>Volume and value figures are displayed as monthly totals and daily averages (for each month) and are given for each CB/system entity and in addition as the total sum of all system entities for a given currency.</p> <p>CBs can retrieve aggregated volume and value information for each CB/system entity as well as the sum of all system entities in CLM or in RTGS.</p>	CB
TRN11	<p>Transactions 11 - monthly value and volume of cash transfers between system entities</p> <p>This report provides information on the monthly volume and value of cash transfers in CLM and RTGS between all accounts belonging to the system entities/CBs active in a selected currency. The figures for the bilateral payment flows between all accounts of system entities/CBs which are differentiated by Euro area and by EU CBs are displayed as totals.</p> <p>CBs can retrieve aggregated volume and value information for each bilateral CB/system entity relationship.</p>	CB

Table 11 - Predefined DWH reports (TRN)