

Bank of England

Bank of England Collateral Management Portal User Guide

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1. Introduction

This document is the User Guide for the Bank of England’s Collateral Management Portal (CMP), providing an outline of the key features of the CMP and an overview of its functions.

This User Guide may be updated / amended at any time with or without notice. The latest version of the guide will be published on the Bank of England website at:

<https://www.bankofengland.co.uk/-/media/boe/files/markets/collateral-and-settlement/collateral-management-portal-user-guide.pdf>

More detailed information with regard to the technical installation and overview of SWIFT requirements can also be found on this link.

DISCLAIMER: This publication contains proprietary and / or confidential information. The recipient should not disclose this publication to third parties without the prior written permission of the Bank of England. The Bank does not accept any liability for loss or damage, whether direct, indirect or consequential, resulting from the use of or inability to use the Collateral Management Portal.

Please note that for all screen images, test data has been used.

2. Objectives of the Collateral Management Portal

The CMP allows participants to view and manage interactively the collateral they hold at the Bank in respect of Sterling Monetary Framework and other official operations.

CMP functionality can be broken into two key strands - Interactive and Reporting:

Interactive

- The ability to send notifications to instruct collateral movements (delivery / withdrawal / TDBV or between pools) via SWIFT infrastructure
- Monitoring the status of collateral movement instructions
- Eligibility checking of securities against the Bank's operations
- Managing IDL position and changing the IDL Max (CHAPS Settlement Banks only)

Reporting

- Overview of pool positions – collateral, exposures and excess collateral
- View details and valuation of all collateral currently being held (including settled TDBV positions)
- View details of current positions outstanding in all operations
- The ability to download positions, valuations and searches to local drives.

3. Accessing the Collateral Management Portal

The CMP is a web client that sits on local machines and communicates with the Bank's main collateral management system using signed SWIFT Interact messages.

This infrastructure ensures that messages received at the Bank are from a specific user and have not been tampered with in transit. Users can be identified using a DN (Distinguished Name) and it is this DN we use to associate a SWIFT user with an application user.

Once users are set up in the Bank's internal system, all security requirements are met by SWIFT's non-repudiation technology; there is no need for additional layers of security such as separate usernames and passwords.

The CMP is a Bank of England service delivered via SWIFT Web Access. To access the CMP you must:

- Be a member of SWIFT.
- Be a member of the relevant CMP Closed User Group (CUG) within SWIFT.
- Have access to at least one of the following SWIFT applications from your PC:
Alliance Web Platform
Alliance Lite 2
- Have signed up your CMP users with the Bank of England. The CMP Registration Form can be found in the Settlement and collateral management page of the Bank's website at <https://www.bankofengland.co.uk/markets/collateral-and-settlement>

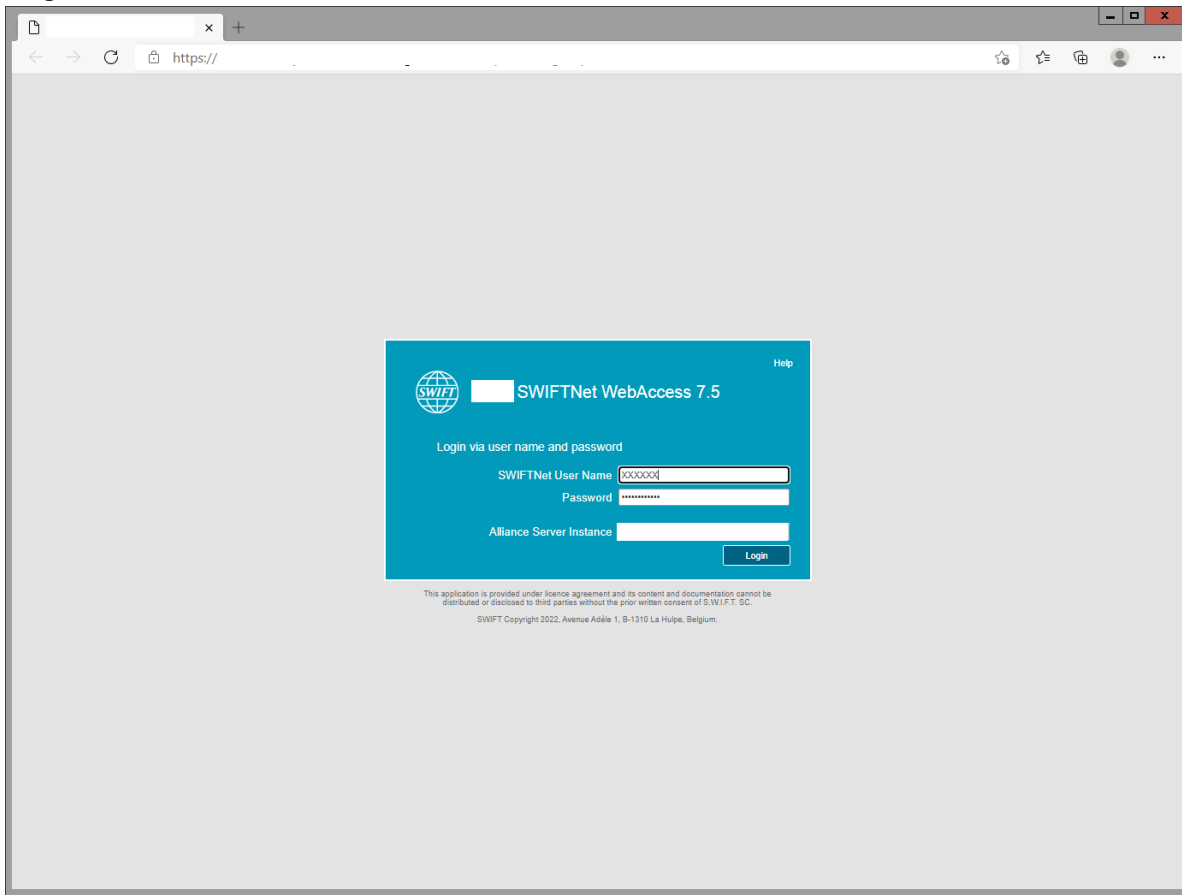
For further information concerning becoming a SWIFT member or your SWIFT connectivity options, please contact SWIFT directly.

To register your institution as a CMP user, to add new users, or to amend the access roles of your users, please contact the Bank at CMC.SSI@bankofengland.co.uk

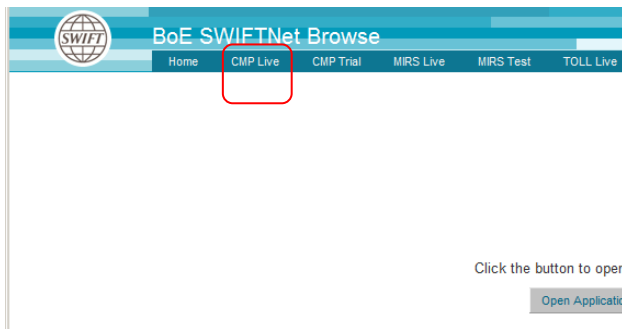
Connecting to the Portal

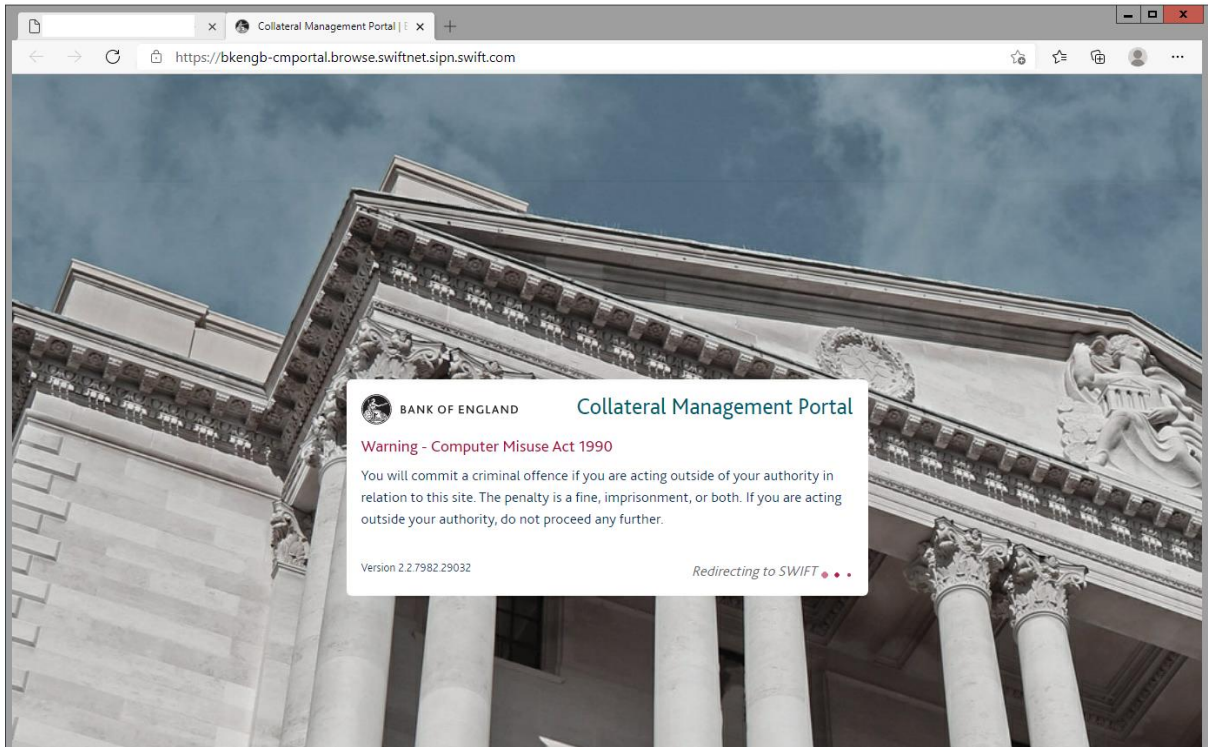
Your SWIFT IT officer will be required to complete a number of set up tasks set out in the CM_SWIFT_overview document above, including assigning a RBAC role against the user. Once set up is complete, a Link to the Portal group should be added to your SWIFT platform menu, like the example below

Login to SWIFTNet Web Access:

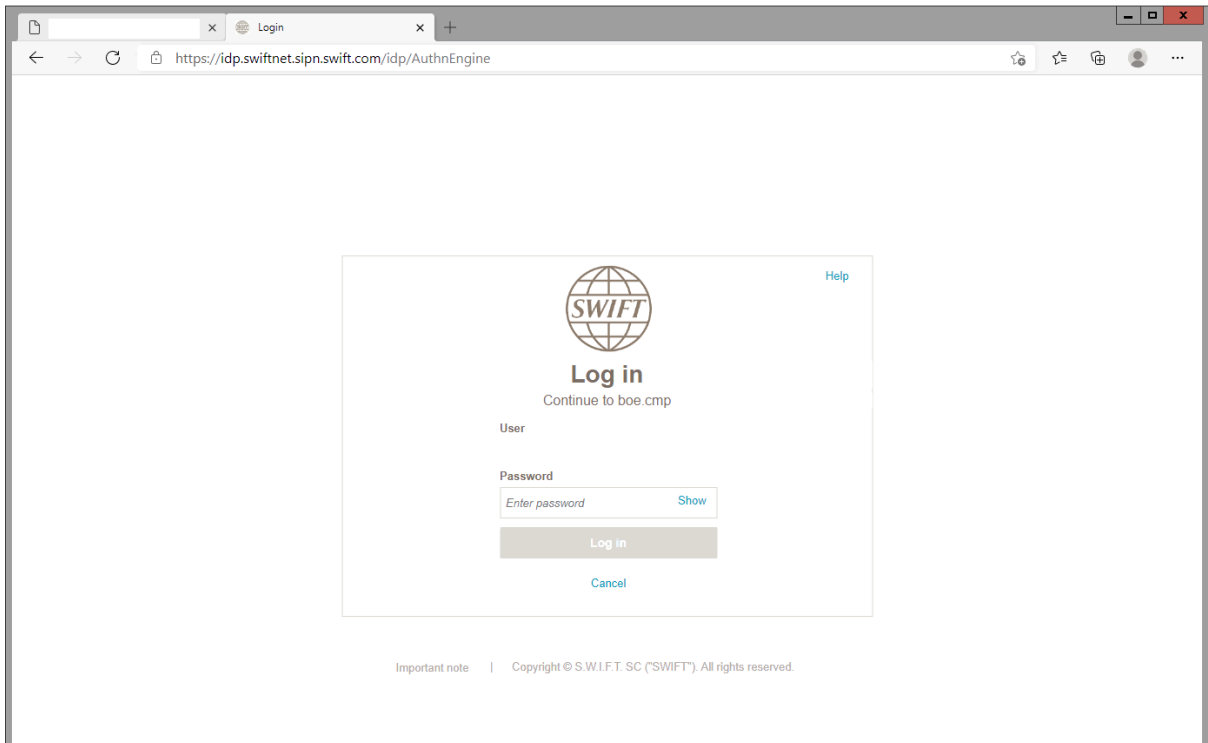


Navigate to the CMP Live URL (<https://bkengb-cmportal.browse.swiftnet.sipn.swift.com>) CMP will automatically redirect you to SWIFT asking you to authenticate yourself.





Type your SWIFTNet password into the following screen when prompted. If authentication is successful you will be redirected back to CMP and logged in.



*For common connection issues, please see the section **Contact Details and Common Issues** at the end of the document.*

User Access Roles

Users are required to highlight what levels of access they require for their individual set up. **The options are set out below:**

View Only	Allows a user to view the Pool Overview Screen, the Collateral List Screen, the Exposure List Screen, the Notifications List Screen and the Instruction List Screen
View + Eligibility Check	User receives View Only access set out above and, in addition, access to the Eligibility Check Screen
View + Eligibility Check + Single User Notifications	In addition to the above, this allows user access to the Notification creation screens (New Collateral Movement Notification, New Internal Transfer, New DBV / TDBV Movement Notification). A Single User has the ability to submit a collateral movement notification to the BoE which does not require validation by a second user. A Single User can also act as validator for a draft collateral movement notification created by a Dual User
View + Eligibility Check + Dual User Notifications	Access to the same screens set out in Single User above. When a Dual User creates a collateral movement notification it will be in Draft status. A second Dual User, or a Single User, will be required to confirm the Draft notification before it is sent to the BoE. All Dual Users can create a Draft notification and also provide validation for other Dual Users.

Additional Access for RTGS Settlement Banks

In addition to the access set out above, RTGS Settlement Bank users also have the ability to monitor the amount of intra-day liquidity (IDL) being generated via securities collateral held at the Bank via the CMP.

RTGS Settlement Bank users can also amend their IDL Max Level (the amount of eligible excess collateral in their main pool that they wish to set-aside to provide IDL). For their additional IDL access, RTGS Settlement Bank users should select one of the following options:

View Only	Allows a user to view the IDL Screen, monitor IDL position generated by securities collateral and current IDL Max Level
------------------	---

View + Single User Update	Allows a user to amend the IDL Max level without need for second user validation. A Single User can also confirm a draft IDL Max change created by a Dual User
View + Dual User Update	Allows a user to create a draft IDL Max change. This will require confirmation from a second Dual User, or a Single User. All Dual Users have the ability to create Draft IDL Max changes and also provide confirmation for other Dual Users.

Collateral Management Portal Opening Times (all times GMT/ BST)

The Portal is expected to broadly maintain the following status times*, Monday to Friday:

8am – 7pm	Portal OPEN*
7pm – 7.30pm	Portal CLOSED
7pm – 8am	Portal VIEW ONLY

OPEN – CMP positions will update when screen is refreshed, users will have the ability to submit collateral movement notifications and IDL Max change requests (in accordance to usual Business hours / rules).

CLOSED – Users will be unable to gain access to the CMP while End of Day processes are run. A connection attempt will generate a specific error message Reason 58 – Sorry the Portal is currently not available, please try again later.

VIEW ONLY – Users can observe positions in their monitor screens but will receive error messages when attempting to submit notifications or an eligibility check (note – Business day will be shown as the next Business Day).

** These times are an approximation, and are linked to the commencement and completion of automated SoD and EoD tasks.*

4. Pool Details – Collateral Pool Overview Screen

Pool Overview

Search Criteria
Pool Type: SCP

Search [Q] AutoRefresh [↻] Download [↓]

Securities Account: 15CPCXXXSEC Currency: GBP Last Updated: 10/02/2022 03:01:28

IDL Max
Current IDL Position: £125,000.00 IDL Max Screen →

Pool Collateral			
Level	MV Holding	AMV Holding	Eligible Pool Holding
A	£1,250,000.00	£1,500,000.00	£1,750,000.00
B	£2,100,000.00	£1,100,000.00	£900,000.00
Total	£3,350,000.00	£2,600,000.00	£2,650,000.00

Pool Exposure	
Operation Type	Value
ST OMO	£535,000.00
ILT OMO n	£125,000,000.00
ILT OMO w	£93,000,000.00
NCS	£2,870,000.00
Total	£221,405,000.00

Excess Collateral versus Exposures		
Level	Max Value	Unrestricted Value
A	£378,000.00	£345,000.00
B	£129,000.00	£936,000.00
Total	£507,000.00	£1,281,000.00

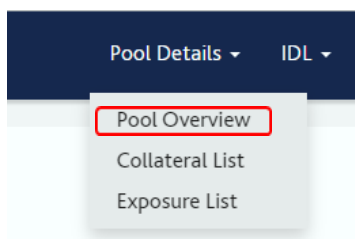
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Objective

- The Collateral Pool Overview Screen provides an overview of the collateral held and active exposures against the participant's Single Collateral Pool (SCP).
- This screen allows any other active pools (eg Loan Pre-Positioning, DWF) to be viewed.
- The user is able to monitor, print and download details of the full list of their collateral holdings and exposures for that specific pool.
- According to the selection of pool, the CMP will request, retrieve and display pool data from the Bank's internal system.

How to Access the Collateral Pool Overview Screen

From the main toolbar, select Pool Details, Pool Overview



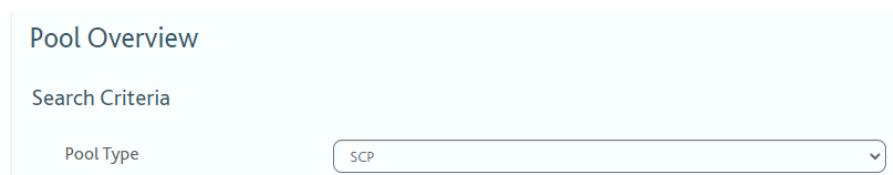
Screen Breakdown

The Overview screen is split into four sections:

- Collateral Pool Type
- Pool Collateral
- Pool Exposure (including current IDL position for Settlement Banks)
- Excess Collateral versus Exposures

The Refresh button will provide an update of any change that has occurred since the last update.

Pool Type



Pool Overview

Search Criteria

Pool Type

The User is required to select the Pool Type from the drop-down selection of all available pools and press Refresh. The CMP requests and retrieves data relevant to the specific pool.

For the majority of participants, the main pool (SCP) will be the only pool of interest. However, Participants may, if applicable, be able to access and monitor their DWF pool, Loan PP pool or APF pool. Scheme customers will also be able to view their positions in the LFCA or LLSA pools as relevant.

Additional information shown in the top section of the screen (Currency, Securities Acc) are read-only fields detailing the participant's account details held in the Bank's internal system.

Pool Details – Collateral List Screen

Pool Collateral			
Level	MV Holding	AMV Holding	Eligible Pool Holding
A	£1,250,000.00	£1,500,000.00	£1,750,000.00
B	£2,100,000.00	£1,100,000.00	£900,000.00
Total	£3,350,000.00	£2,600,000.00	£2,650,000.00

The Pool Collateral section will show an aggregated summary, by level, of collateral held within the stated Collateral Pool Type.

Against each level, the Market Value (MV), Adjusted Market Value (AMV) and Eligible Pool Holding is displayed, along with an aggregated Total for each column. The AMV represents the Bank's valuation after the application of haircuts, the Eligible Pool Holding represents the AMV after the application of any other relevant

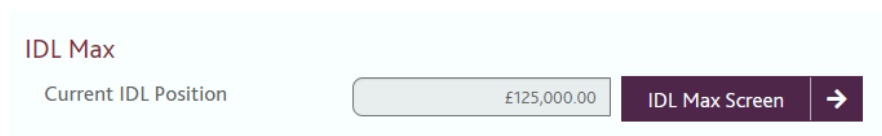
limits (e.g. concentration limits).

The Eligible Pool Holding is the value used when assessing whether a participant is sufficiently collateralised.

Numbers are displayed to the penny (or local equivalent).

By double-clicking on any Level row within the Eligible Pool Collateral box, a separate screen will open listing a more detailed breakdown of all collateral held within that Level (see *Collateral List Screen*).

Pool Exposure



For Participants who are CHAPS Settlement Banks

The current IDL Position is displayed here. The button 'IDL MAX Screen' provides a shortcut to the screen containing all IDL information, along with the ability to change the IDL Max Level (see *IDL Max Screen* section, and also the warning in *Excess Collateral versus Exposures* below).

For Participants who are not CHAPS Settlement Banks, this will not be displayed.

All Participants will see the box underneath, which gives a summary of active Pool Exposures.

Pool Exposure	
Operation Type	Value
ST OMO	£595,000.00
ILT OMO n	£125,000,000.00
ILT OMO w	£93,000,000.00
NCS	£2,870,000.00
Total	£221,405,000.00

This table shows an aggregation of exposures by Operation Type, Value and Total.

By double-clicking on any row within the Pool Exposure box, a separate screen will open listing a more detailed breakdown of all exposures (see *Exposure List Screen*).

If an exposure has only been partially activated, only the partially activated component will be included in the Operation Type aggregation of exposures (see *Exposure List Screen* for description of *Partially Activated*).

Numbers will be displayed to the penny (or local equivalent).

Excess Collateral versus Exposures

Level	Max Value	Unrestricted Value
A	£378,000.00	£345,000.00
B	£129,000.00	£936,000.00
Total	£507,000.00	£1,281,000.00

Any excess collateral that a Participant is holding (calculated as Eligible Collateral minus Active Exposures) will be displayed at the bottom of the *Pool Overview Screen*.

Excess Collateral is broken down by Level, Max Value and Unrestricted Value. The Max Value field represents the *Eligible Pool Holding minus exposure value*, whilst the Unrestricted Value represents the *Market Value of collateral holding minus the exposure value*.

If the Participant is not holding any excess collateral in the selected pool, this display box will not appear. There is no drill-down option for this display box.

For Participants who are CHAPS Settlement Banks

Please note that the Excess Collateral section does not currently take account of your IDL position. The excess collateral value displayed includes any collateral being used to provide IDL.

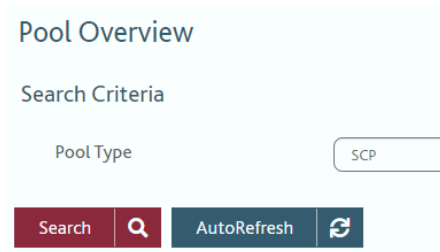
Generic Pool Overview Screen Behaviour

To Change Pool Type

In order to change the Selected Pool Type, choose from the drop-down Pool Type box at the top of the screen and click the search button.

The screenshot shows the 'Pool Overview' interface. At the top, there is a 'Search Criteria' section with a 'Pool Type' dropdown menu currently set to 'SCP'. Below this are three buttons: 'Search' (with a magnifying glass icon), 'AutoRefresh' (with a circular refresh icon), and a third button with a refresh icon.

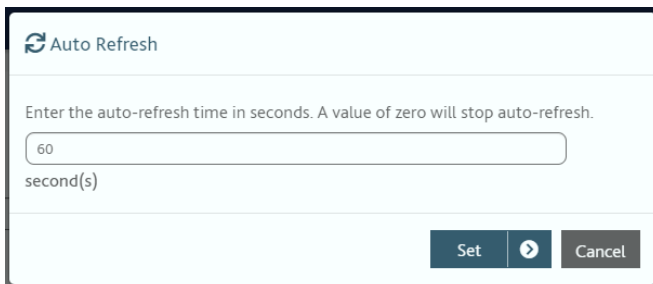
To Set an Auto Refresh for the Selected Pool



By default the screens will not auto refresh.

The minimum time between refreshes can be controlled by the user and can be set for between 30 seconds and 999 seconds (*Consideration* - a long period of inactivity may trigger a generic SWIFT disconnection, however each refresh will trigger a SWIFT messaging charge).

To set an auto refresh default, click on the AutoRefresh button.

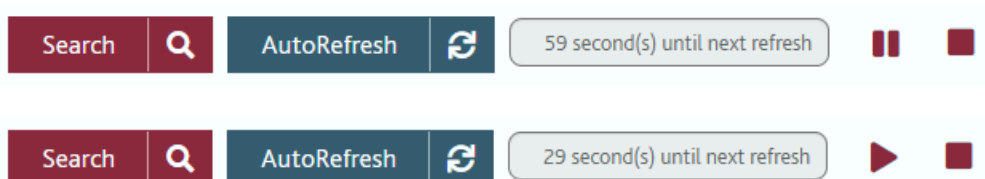


User should enter a value (in seconds) in the dialogue box.



The Auto Refresh timer will display to signify the change has been applied, and the screen will then refresh until the user either closes the screen or disables the auto refresh setting by selecting the square stop button.

The Auto Refresh can also be paused using the pause button and restarted using the play button.

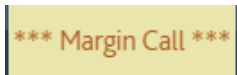


Each time the screen refreshes, it will update the time retrieved in the top right corner of the screen.

If a Pool is in Margin Call

If one of the collateral pools is in margin, in the first instance the Bank will contact via telephone or email to inform. However, a margin call position will also be visible in the CMP.

If a pool is in Margin, this will be highlighted by a yellow bar on the bottom of the outer panel of the CMP menu screen (Depending on the screen configuration, the size of the menu screen may need to be reduced to see this).



Additionally, when any pool is in Margin, this will also be highlighted by the following warning text when viewing the pool in question



When the participant has successfully taken action to meet the Margin Call (i.e. delivered more collateral), the warning alerts will be removed the next time the user refreshes the Pool Overview Screen.

To Download Data from the Pool Overview Screen

Participants will have provided the Bank their preference around how they will receive statements by completing the SSI forms.

However, CMP users have the ability to download the real time information shown in the Pool Overview Screen in a .CSV file to their local directory.



When a user clicks on the Download button, it will bring up the user's local directory to select file destination and amend the default file name. Typically, on Windows PCs, this will be in the "C:\Documents and Settings" folder, but on other operating systems this may not be the case.

Only the data currently being displayed on the page will be saved and shown on the .CSV file. The data is at the 'last retrieve time' and a refresh will not occur when clicking Download.

The user will not be able to save file types other than .CSV.

5. Pool Details - Collateral List Screen

Collateral List 🔍

Search Criteria

Pool Type:

Collateral Level:

Security Identifier:

Search

Pool: Single Collateral Pool Currency: GBP Securities Account: 15PCPXXXXSEC

Last Updated: 10/02/2022 03:01:28

Download Page Download All

Show records

P.	Pool Curr...	Security Identifier	Ticker	Curr... of Issue	T.	Issuer	Ultimate Issuer	Coll... Level	Nominal Holding	MV Holding	AMV Holding	Eligible Holding	Mat...
SCP	GBP	DBV	DBV	GBP	UBG	HMT	HMT	A	500,000.00	£480,000.00	£460,000.00	£460,000.00	01/01/2030
SCP	GBP	ES0L01110219	Gbond 2	EUR	UBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP	ES0L01110219	Corp Bond 1	GBP	UBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030
SCP	GBP	ES0L01111183	Gbond 1	GBP	UBG	HMT	HMT	A	500,000.00	£480,000.00	£460,000.00	£460,000.00	01/01/2030
SCP	GBP	ES0L01112165	Gbond 2	EUR	UBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP	ES0L01112165	Corp Bond 1	GBP	UBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030
SCP	GBP	ES0L01112165	Gbond 1	GBP	UBG	HMT	HMT	A	500,000.00	£480,000.00	£460,000.00	£460,000.00	01/01/2030
SCP	GBP	ES0L01201208	Gbond 2	EUR	UBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP	ES0L01201208	Corp Bond 1	GBP	UBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030
SCP	GBP	ES0L01202172	Gbond 1	GBP	UBG	HMT	HMT	A	500,000.00	£480,000.00	£460,000.00	£460,000.00	01/01/2030

1 - 10 of 136 records ⏪ ⏩ Prev Pg 1 of 14 Next ⏪ ⏩

Objective

- The Collateral List Screen allows the user to see active collateral held at the Bank of England across all pools and level levels.

How to Access the Collateral List Screen

There are two ways to access the Collateral List Screen:

- From the main toolbar select Pool Details, Collateral List Screen
- From the *Pool Overview Screen*, double-click on any row shown in the Eligible Pool Collateral box (*this will bring up the search of the specific pool and collateral level the user clicked on*)

Screen Breakdown

Like the *Pool Overview Screen*, the Collateral List Screen requires the user to select the required parameters from the drop-down boxes at the top of the screen, and pressing Refresh to list the required data.

There are two drop-down boxes that allow the user to select:

1. Pool Type – All available pool types available to the user’s institution will be listed
2. Collateral Level – The user has the ability to select a specific collateral level, or the default option of ALL which will show all Collateral held within that pool.

When this has been selected and the screen refreshed, the list of collateral will be shown in the bottom section of the screen.

The columns of data are retrieved from the Bank's Collateral Management system. Columns can be adjusted in width similarly to columns in Excel.

When viewing collateral in ALL pools and ALL levels, the user can distinguish which pool a nominal holding is held in, and its collateral level by the 'Pool' and 'Collateral Level' columns.

As well as filtering by Pool Type or Collateral Level, users can also search by entering a specific ISIN and clicking on Search:

The screenshot shows the 'Collateral List' interface. At the top, there are search criteria: Pool Type (SCP), Collateral Level (ALL), and Security Identifier (ES0L01110219). Below this is a 'Search' button. The interface also displays 'Pool: Single Collateral Pool', 'Currency: GBP', and 'Securities Account: 15CPCXXXXSEC'. There are 'Download Page' and 'Download All' buttons. A 'Last Updated' timestamp is shown as '10/02/2022 03:01:28'. A table with 13 columns is displayed, showing two records of collateral holdings. The table has a 'Show 10 records' dropdown and pagination controls at the bottom.

P.	Pool Curr...	Security Identifier	Ticker	Curr... of Issue	T.	Issuer	Ultimate Issuer	Coll... Level	Nominal Holding	MV Holding	AMV Holding	Eligible Holding	Mat...
SCP	GBP	ES0L01110219	Gbond 2	EUR	UBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP	ES0L01110219	Corp Bond 1	GBP	UBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030

How to Configure the Display Columns

From the default list of columns provided, the user has the ability to configure those displayed to their individual preference.

Hover over any of the column headings to bring up a settings button, clicking on this will display a menu giving options to Hide, Amend, Filter or Move the columns

BANK OF ENGLAND | COLLATERAL MANAGEMENT PORTAL Pool Details IDL Eligibility Collateral Movements Log out

Collateral List

Search Criteria

Pool Type: SCP
 Collateral Level: ALL
 Security Identifier:

Search

Pool: Single Collateral Pool Currency: GBP Securities Account: TSCPXXXXSEC
 Download Page Download All Last Updated: 10/02/2022 03:01:28

Show 10 records

P.	Pool Curr...	Security	Ticker	Curr... of	T.	Issuer	Ultimate Issuer	Coll... Level	Nominal Holding	MV Holding	AMV Holding	Eligible Holding	Mat...
SCP	GBP				LIBG	HMT	HMT	A	500,000.00	£480,000.00	£460,000.00	£480,000.00	01/01/2030
SCP	GBP				LIBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP				LIBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030
SCP	GBP	ES0L0111183	Gbond 1	GBP	LIBG	HMT	HMT	A	500,000.00	£480,000.00	£480,000.00	£480,000.00	01/01/2030
SCP	GBP	ES0L01112165	Gbond 2	EUR	LIBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP	ES0L01112165	Corp Bond 1	GBP	LIBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030
SCP	GBP	ES0L01112165	Gbond 1	GBP	LIBG	HMT	HMT	A	500,000.00	£480,000.00	£480,000.00	£480,000.00	01/01/2030
SCP	GBP	ES0L01201208	Gbond 2	EUR	LIBG	GER	GER	A	1,000,000.00	£800,000.00	£750,000.00	£750,000.00	01/01/2030
SCP	GBP	ES0L01201208	Corp Bond 1	GBP	LIBG	BankX	BankX	C	1,000,000.00	£200,000.00	£0.00	£0.00	01/01/2030
SCP	GBP	ES0L01202172	Gbond 1	GBP	LIBG	HMT	HMT	A	500,000.00	£480,000.00	£480,000.00	£480,000.00	01/01/2030

1 - 10 of 136 records

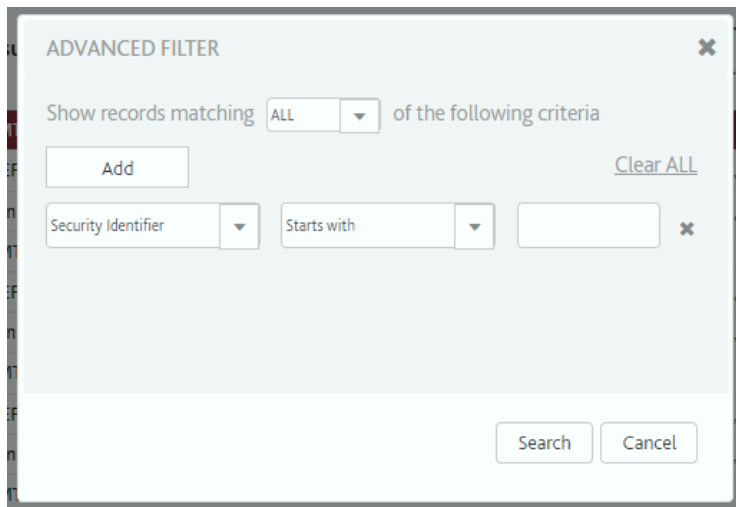
The column chooser option will give the user the option to change the status of a column to either 'Hide' or 'Show' by clicking on that column name in the list, any changes can be reset by clicking the Reset button. Click the Apply button to confirm and make the changes to the Collateral List.

Column Chooser Reset

- Hide Pool
- Hide Pool Currency
- Hide Security Identifier
- Hide Ticker
- Hide Currency of Issue
- Hide Type
- Hide Issuer
- Hide Ultimate Issuer
- Hide Place of Settlement
- Hide Collateral Level
- Hide Nominal Holding
- Hide MV Holding
- Hide AMV Holding
- Hide Eligible Holding
- Hide Maturity

Apply Cancel

The Advanced Filter can be used to locate records meeting specific criteria using the dropdown fields, new rows can be added using the Add button and Clear ALL will clear any selected search criteria:



Note there are no totals on the Collateral List screen because of the potential for valuations to be in different base currencies, depending on the pool the collateral is held in.

DBV Collateral

When (term or overnight) DBV collateral exists in a collateral pool, the user can identify it as DBV collateral in two ways:

1. It will be shown in the 'Type or DBV Class column'
2. The row of text will be highlighted in an alternate colour that can be set / altered by the user in the User Preference Screen (see User Preferences).
The default colour for DBV collateral is set as red.

How to Download the Collateral List Screen

Users have the ability to download the information shown in the Collateral List screen in a .CSV file to their local directory, similar to the Pool Overview Screen.

There are options to download the current page or download all if there is more than a single page of data.


Collateral List

Search Criteria



Pool Type

Collateral Level

Security Identifier

[Search](#) 

Pool: Single Collateral Pool Currency: GBP Securities Account: 1SCPCXXXSEC

[Download Page](#)  [Download All](#) 

When a user clicks on the Download Page or Download All button, it will bring up the user's local directory to select file destination and amend the default file name. Typically, on Windows PCs, this will be in the "C:\Documents and Settings" folder, but on other operating systems this may not be the case.

Only the data currently being displayed on the page will be saved and shown on the .CSV file. The data is at the 'last retrieve time', and a refresh will not occur when clicking Download.

The user will not be able to save file types other than .CSV and the portal has no say in what application the file is subsequently opened in, although Excel is standard.

6. Pool Details - Exposure List Screen

The screenshot shows the 'Exposure List' interface. At the top, there is a search criteria section with a 'Pool Type' dropdown menu set to 'SCP' and a 'Search' button. Below this, the pool details are displayed: 'Pool: Single Collateral Pool', 'Currency: GBP', and 'Securities Account: 15CPCXXXXSEC'. There are buttons for 'Download Page' and 'Download All', and a 'Last Updated' timestamp of '10/02/2022 03:01:28'. The main part of the screen is a table with 16 records. The table has columns for Pool, Pool Currency, Realisation Date, Operation Type, Eligible Collateral Levels, Exposure Type, Exposure Amount, Status, and Maturity. The records show various exposure types like Interest and NCS with different amounts and maturity dates.

Pool	Pool Currency	Realisation Date	Operation Type	Eligible Collateral Levels	Exposure Type	Exposure Amount	Status	Maturity
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£5,500.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£324,442.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£44,367.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£1,000,053.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£10.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£867.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£45.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£100,500.00	Active	19/04/2022
SCP	GBP	12/04/2021	NCS	B	Interest	£10.00	Active	19/04/2022
SCP	GBP	12/04/2021	NCS	B	Interest	£867.00	Active	19/04/2022

Objective

- The Exposure List Screen allows the user to monitor the list of all their exposures or filtered by specific pool type.

How to Access the Exposure List Screen

There are two ways to access the Exposure List Screen:

1. From the main toolbar select Pool Details, Exposure List Screen
2. From the *Pool Overview Screen*, double-click on any row shown in the Pool Exposure box (*this will bring up the list of the specific exposures against the Operation Type that the user clicked on*)

Screen Breakdown

The screen is set out in the same format as the *Collateral List* screen. Unlike the *Collateral List* screen, it is not possible to filter the screen further than by Pool Type.

The user must select from the Pool Type drop-down box the specific pool they wish to view (or select ALL if they wish to see their total exposure position), and then press Search.

When this has been selected and search is executed, the list of exposures will be shown in the bottom section of the screen.

BANK OF ENGLAND | COLLATERAL MANAGEMENT PORTAL

Pool Details | IDL | Eligibility | Collateral Movements | Log out

Exposure List

Search Criteria

Pool Type: SCP

Search

Pool: Single Collateral Pool | Currency: GBP | Securities Account: TSCPXXXXSEC

Download Page | Download All | Last Updated: 10/02/2022 03:01:28

Pool	Pool Currency	Realisation Date	Operation Type	Eligible Collateral Levels	Exposure Type	Exposure Amount	Status	Maturity
SCP	GBP			B	Interest	£5,500.00	Active	19/04/2022
SCP	GBP			B	Interest	£324,442.00	Active	19/04/2022
SCP	GBP			B	Interest	£44,367.00	Active	19/04/2022
SCP	GBP			B	Interest	£1,000,053.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£10.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£867.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£45.00	Active	19/04/2022
SCP	GBP	12/04/2021	ILT OMO n	B	Interest	£100,500.00	Active	19/04/2022
SCP	GBP	12/04/2021	NCS	B	Interest	£10.00	Active	19/04/2022
SCP	GBP	12/04/2021	NCS	B	Interest	£867.00	Active	19/04/2022

1 - 10 of 16 records

See the *Collateral List* screen section for instructions on how to configure columns.

Like the *Collateral List* screen, there are no totals shown due to the potential for valuations to be in different base currencies, depending on the pool the collateral is held in.

The current status of the exposure is shown in the list. The list of exposures shown is:

- **Pending Activation** – an exposure that is scheduled to settle (activate) on the current business date, but has not settled yet.
- **Activated** – an open exposure that has settled (activated) but is yet to mature.
- **Partially Activated** – an exposure that has settled in part, but not fully. For example, where the principal amount is partially covered by a new DBV that has not yet settled.
- **Pending Closure** – an exposure that is scheduled to mature (close) on the current business date, but has not matured yet.
- **(Today's) Closed** – an exposure that has matured (closed) on the current business date.
- **(Today's) Cancelled** – an exposure that was cancelled (and was never active) on the current business date.

Only open exposures (ie. *Activated*, the activated component of *Partially Activated*, and *Pending Closure*) will be aggregated per Operation Type on the *Pool Overview Screen*. This reflects the total exposure that requires collateralisation.

Any change in status of an exposure, or the creation of a new exposure will be reflected once the screen has been refreshed.

7. IDL Screen

The screenshot displays the 'Intra-Day Liquidity Max' interface. It features a title bar with a print icon and a 'Download' button with a download icon. Below the title bar, there are four input fields with values: 'Start of Day IDL' (€50.00), 'Current IDL Position' (€45.00), 'Current IDL Max' (€20.00), and 'Potential Additional IDL Available' (€25.00). A section below these fields contains 'New IDL Max required' (empty) and 'IDL Max Status' (Complete). At the bottom, a 'Last Updated' section shows 'User: dn-test', 'Date: 01/01/2010', and 'Time: 10:30:21'.

Objective

- The IDL Screen is only available to **CHAPS Settlement Banks**. It allows users to monitor the amount of intra-day liquidity (IDL) currently being generated via securities collateral held at the Bank, based on the excess eligible collateral held within their SCP pool, and amend their IDL Max Level.

How to Access the IDL Screen

There are two ways to access the IDL Screen:

1. From the main toolbar select IDL, IDL Screen
2. From the *Pool Overview Screen*, click on the button IDL MAX Screen In the Pool Exposure section

Screen Breakdown

The IDL Screen provides the following breakdown:

- Start of Day Liquidity Position
- Current IDL Position – The amount of intra-day liquidity (IDL) in RTGS being generated by securities collateral held at the Bank
- Current IDL Max – The maximum amount of IDL that will be generated from collateral held at the Bank. Eligible excess collateral above this level is not used to provide IDL. This value is manually set by the participant

- Additional IDL Eligible Collateral Available in SCP – The amount of potential additional IDL that could be provided from collateral currently being held in the SCP
- New IDL Max – A manual change to increase / decrease the Current IDL Max amount
- IDL Max Status
- Input Details

The Screen requires a manual REFRESH to ensure the most recent values have been retrieved from the Bank’s system and displayed. The screen can be refreshed at any time.

All numbers displayed are to two decimal places and are in pounds Sterling.

The only value that can be changed by CM Portal users is the New IDL Max value.

A change can be requested at any time, regardless of whether the IDL window is closed. Any potentially pending change request can be overwritten by a new request. *A change requested outside of the IDL window, or (in dual user access) confirmed outside of the IDL window, will show the status of ‘Queuing’ until the IDL window re-opens when it will be applied (unless cancelled before this time).*

Changing IDL Max for Dual User Assess

1. A user with “Dual update User” Access enters a New IDL Max value in the box provided and click the Update button

The screenshot shows a light blue background with the text 'New IDL Max required' in a small font. Below it is a rounded rectangular input field containing the text '£50.00'.

2. The IDL Max status will be shown as ‘Part Input’, and require a second user to confirm the change.

The screenshot shows the same 'New IDL Max required' input field with '£50.00' below it. Below that is another rounded rectangular field labeled 'IDL Max Status' containing the text 'Part Input'.

3. A second user with update access accesses the IDL Max Screen and presses the CONFIRM button on the bottom bar of the screen.

The screenshot shows a horizontal bar with three buttons. The first button is maroon with the text 'Update' and a white checkmark icon. The second button is dark teal with the text 'Confirm' and a white checkmark icon. The third button is maroon with the text 'Cancel Update' and a white 'X' icon.

4. The change is submitted to the Bank's system.
5. If the IDL Window is open, the status will change to 'Complete'. If the IDL Window is closed, the status will change to 'Queuing' (*in addition to when the Window is closed, there will be a 15 min period at approx. 9.30am when any IDL Max request change will queue whilst an internal system task is run. Please be aware if you did try to send a change in this window, you will receive the standard 'window closed' message that your request will be processed the following day. Please ignore this message during this period*).
6. If the second user wished to withdraw the change submitted by the first user, the second user clicks 'Cancel Update'.

Changing IDL Max for Single User Assess

1. A "Single update User" accesses the IDL Max Screen and enters a NEW IDL Max Value. The CONFIRM button will then be enabled, which the user clicks. No secondary authorisation is required.
2. The change is submitted to the main Bank system.
3. If the IDL Window is open, the status will change to 'Complete'. If the IDL Window is closed, the status will change to 'Queuing' (*in addition to when the Window is closed, there will be a 15 min period at approx. 9.30am when any IDL Max request change will queue whilst an internal system task is run. Please be aware if you did try to send a change in this window, you will receive the standard 'window closed' message that your request will be processed the following day. Please ignore this message during this period*).

The User / Date / Time controls in the bottom panel show the previous User / Date / Time that a request or Confirmation was last submitted at the point the form was last refreshed. If the form has not been refreshed recently, the most recent updates will not be shown until it is.

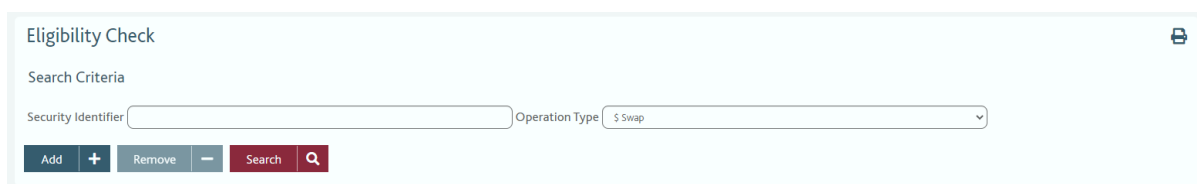
Changing IDL Max when the Start of Day liquidity position is zero

Please be aware that if making an IDL Max change when your Start of Day IDL position was zero, when the IDL Max change is made your Start of Day position will incorrectly be populated with the new IDL Max level. Please press refresh on your screen, this will return the Start of Day Liquidity Position field to zero.

Reducing IDL Max to allow for collateral withdrawal

Please note if you wish to remove collateral that is covering an IDL position, the best practice would be to reduce you IDL Max Level first, then input the collateral instruction.

8. Eligibility Check Screen



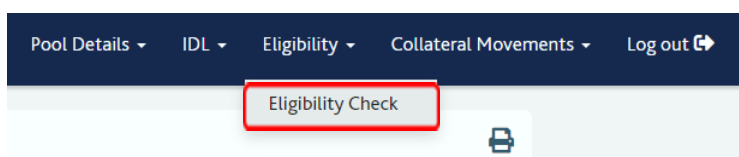
The screenshot shows the 'Eligibility Check' interface. At the top, there is a title 'Eligibility Check' and a search icon. Below this is a 'Search Criteria' section with two input fields: 'Security Identifier' (empty) and 'Operation Type' (set to '\$ Swap'). At the bottom of the search criteria section, there are three buttons: 'Add +' (dark blue), 'Remove -' (light blue), and 'Search' (red with a magnifying glass icon).

Objective

- The Eligibility Check Screen provides the facility to enter one or more Security identifiers (ISINs) in order to check the current eligibility of collateral in the Bank's SMF operations.

How to Access the Eligibility Check Screen

From the main toolbar, select Eligibility, Eligible Check Screen.

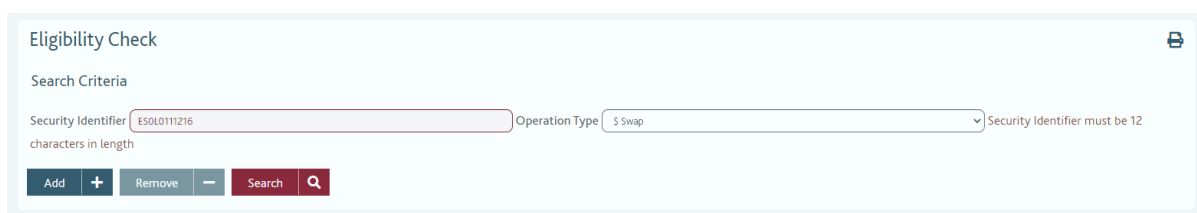


Users with VIEW ONLY access cannot perform eligibility checks and the Eligibility Check Screen will not show on their menu toolbar.

Screen Breakdown

The user has the ability to manually enter up to ten security ISINs to check, via a drop-down box, against a range of specific operation types in the Bank's SMF operations. Click the Add button to add additional search rows.

When entering an ISIN, the Portal validates that the ISIN matches the expected format for an ISIN and displays an error message if the expected format is not met.



The screenshot shows the 'Eligibility Check' interface with an error message. The 'Security Identifier' field contains the value 'ES0L0111216'. Below the field, there is a red error message: 'Security Identifier must be 12 characters in length'. The 'Operation Type' field is set to '\$ Swap'. The 'Add', 'Remove', and 'Search' buttons are visible at the bottom.

However, this check does not assess if the ISIN entered is a valid ISIN. Users are responsible for ensuring that valid security identifiers are entered, as the system will automatically check any entry against the static record.

When a User has entered the ISIN(s) and Operation Type(s) to search against, click the Search button.

The response will list the results of all ISIN / Operation Type pair that had been submitted. The results displayed will list:

- Security ID
- Collateral Level
- Operation Type
- Eligibility Status
- Date Retrieved
- Time Retrieved

To search multiple ISINs, enter the Security ID and select Operation Type from the drop-down box

Security Identifier	Operation Type	Collateral Level	Eligible?	Create Date Time
ES0L0110219	\$ Swap	A	Yes	01/01/2021 00:00:00

The Eligibility Status of the ISIN will return one of three options:

- Yes
- No
- Unknown

If the answer of a query is 'Unknown', a separate dialogue box will be provided, stating the system is unable to confirm the eligibility status of this ISIN, and to contact eligible.securities@bankofengland.co.uk for further investigation of the ISIN(s), and any other questions related to collateral securities eligibility.

If the User wishes to a run a new query, they have the option to overwrite the previous query, or open a separate window from the main toolbar.

As described in more detail in the Pool Overview Screen, the Download button will open the user's local directory and provide the option to save a .CSV file to a local drive.

For general information regarding the eligibility of securities, please check section of the Bank of England website on Eligible Collateral:

<https://www.bankofengland.co.uk/markets/eligible-collateral>

9. Collateral Movements – New Collateral Movement Notification

Objective

The Portal provides participants with the means to send notifications to instruct the Bank of:

- intended collateral receipt (i.e. collateral to be added TO their accounts at the Bank)
- collateral delivery (i.e. collateral to be withdrawn FROM their accounts at the Bank)
- collateral transfer (i.e. a collateral movement BETWEEN their accounts at the Bank)
- delivery by TDBV (i.e. collateral added TO their accounts at the Bank via CREST TDBV).

Once a notification has been confirmed there is no need for a participant to provide any other information to the Bank to allow the transaction to settle. **Participants will, however, still need to complete any necessary market instructions to their custodian or direct to the relevant settlement system to create a trade for the Bank to then match in the relevant system.**

Participants are able to monitor the status of notifications entered into the system. They are also able to see the details and status of the instructions, and amend/cancel them as appropriate.

Partial Settlement

If a collateral movement has partially settled and a Participant wishes to cancel the remaining part of the movement, an alert will prompt in the CMP as this cannot currently be completed in the CMP environment. In this instance the Participant should contact : CMC.SCP@bankofengland.co.uk to arrange the cancellation.

New Collateral Movement Notification

Create New Collateral Movement Notification

Trade Details

Delivery required

From BoE

To BoE

Settlement Date (dd/mm/yyyy) required

01/01/2021

Security Id required

Nominal Amount required

0.00

Pool Type required

SCP

Additional Information 1

Additional Information 2

Settlement Parties

PSET required

DEAG/REAG required

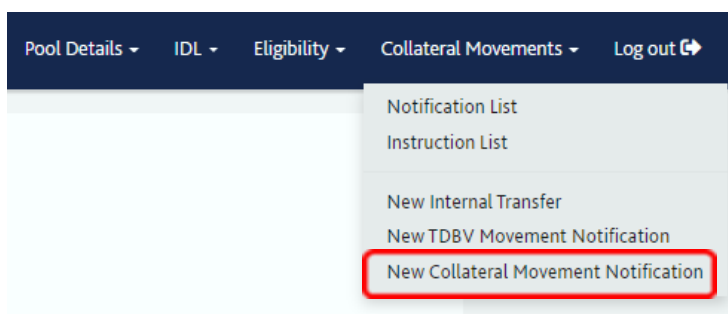
Create +

Objective

- This screen allows the user to create a notification of an intended collateral delivery / withdrawal from one of its pools held at the Bank of England. From receipt of the notification, the internal Bank system will create an Instruction to the relevant CSD (*which the participant will then be required to match independently*).

How to Access the New Collateral Movement Notification Screen

From the main toolbar, select Collateral Movements, New Collateral Movement Notification.



Screen Breakdown

There are a number of mandatory fields the Participant is required to complete before submitting a notification. These are broken down into two sections, Trade Details and Settlement Parties

Trade Details

- **From BoE / To BoE** – radio buttons to select whether you intend to do a Collateral Delivery (To BoE) or Collateral Withdrawal (From BoE)
- **Settlement Date** – Defaults to current business date. Editable field, but please note all participants can only instruct for a settlement that matches current business day.
- **Security ID** – Enter the ISIN of the relevant security (*The tick mark / question mark validation that appears on entering the ISIN does NOT confirm this is the correct ISIN. It is confirming that the ISIN input to field has the correct structure*).
- **Nominal Amount** – Enter the nominal amount
- **Pool Type** – This will automatically default to SCP. Users can select to deliver / receive from other pools (i.e. in / out of the SCP) if available, listed from the drop-down box.
- **Additional Info 1 & 2** – Editable text fields are provided for any additional information (*not required fields*)

Settlement Parties

- **PSET** – User is required to select the place of settlement from the drop-down box provided
- **DEAG / REAG** – User must input the correct delivery agent / receiving agent (*case sensitive*). It should be input in the format CRST/xxxxx, ECLR/xxxxx, CEDE/xxxxx etc.
- **DEAG / REAG safe a/c** – This field is only required (and displayed) if the user has selected 'Domestic CA' as the PSET
- **SELL / BUYR** – User should input, where required for the selected PSET, the BIC of the institution that will be receiving or delivering the security
- **SELL / BUYR safe a/c** – Where required for the selected PSET the User should enter the account of the institution receiving or delivering the security

Creating Notifications for Standard Collateral Movement for DUAL Notification Users

User A Inputs

User A opens the Collateral Movement Notification Screen, enters the relevant details as set out in the categories above, and then clicks the Create button.

Create New Collateral Movement Notification

Trade Details

Delivery required

From BoE

To BoE

Settlement Date (dd/mm/yyyy) required

01/01/2021

Security Id required

ES0L01110219

Nominal Amount required

1,000.00

Pool Type required

SCP

Additional Information 1

Additional Information 2

Settlement Parties

PSET required

CREST

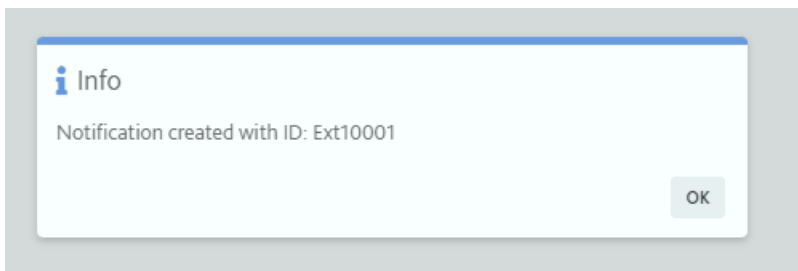
DEAG/REAG required

CRST/XXXXX

Create



The creation of the notification will be confirmed



The status of the notification will show on the form as DRAFT. The inputter also has the option to Cancel Update.

Collateral Movement Notification Details

Notification ID: Ext10001 📄

Notification Status

Error Reason

Related Instruction Id

Trade Details

Delivery required

From BoE

To BoE

Settlement Date (dd/mm/yyyy) required

Security Id required

Nominal Amount required

Pool Type required

Additional Information 1

Additional Information 2

Settlement Parties

PSET required

DEAG/REAG required

Security a/c at BoE

Last Updated

User: dualdual
Date: 31/03/2022
Time: 10:26:39

✓
 ✕

Close

The notification will now also show on the Notification List Screen.

Notification List

Search Criteria

Notification Type

🔍

📄

Last Updated: 10/02/2022 03:01:28

Show 20 records

External NEWM	10:26:39	Ext10001	Draft
---------------	----------	----------	-------

If the User has failed to complete all required fields, a warning box will appear stating *"The transaction could not be submitted due to the following errors"*. The missing fields will also be highlighted in colour, as set in the Missing Mandatory Fields option (see User Preferences Screen).

Create New Collateral Movement Notification



The transaction could not be submitted due to the following errors:

- The DEAG/REAG field is required.

Trade Details

Delivery required

- From BoE
 To BoE

Settlement Date (dd/mm/yyyy) required

01/01/2021

Security Id required

ES0L01110219

Nominal Amount required

2,000.00

Pool Type required

SCP

Additional Information 1

Additional Information 2

Settlement Parties

PSET required

CREST

DEAG/REAG required

The DEAG/REAG field is required.

Create +

If the User completes all mandatory fields, but does not complete them correctly (i.e. the ISIN is incorrectly typed), the Status of the form will show as REJECTED, and an Error Reason will be provided (i.e. Incorrect Security Identifier).

Collateral Movement Notification Details

Notification ID: Ext12352

Notification Status: Rejected

Error Reason: Invalid security identifier

Related Instruction Id:

Trade Details

Delivery

From BoE
 To BoE

Settlement Date (dd/mm/yyyy): 01/01/2030

Security Id: E50338856008


Nominal Amount: 100.00

Pool Type: DWF

The user will be unable to amend or update the form once it is in a REJECTED status, and the bottom toolbar will only show the 'Close' option. The user will need to enter a new notification.


Close


User B Confirmations

Notification List 

Search Criteria

Notification Type






Last Updated: 10/02/2022 03:01:28

Show records

External NEWM	10.26.39	Ext10001	Draft
---------------	----------	----------	-------

User B will see the notifications created by User A on the Notification List Screen. By double clicking on the relevant row, the form that User A completed will appear.

Collateral Movement Notification Details 

Notification ID: Ext10001

Notification Status

Related Instruction Id

Error Reason

Trade Details

Delivery required

From BoE

To BoE

Settlement Date (dd/mm/yyyy) required

Security Id required

Nominal Amount required

Pool Type required

Additional Information 1

Additional Information 2

Settlement Parties

PSET required

DEAG/REAG required


Security a/c at BoE

Last Updated
 User: dualdual
 Date: 09/03/2022
 Time: 15:18:46

✓
 ✓
 ✕

If the status is DRAFT, User B clicks CONFIRM on the bottom of the form. User B also has the option to Cancel Update.

When User B clicks CONFIRM a new window will open for SWIFT non-repudiation details where password confirmation is required before the notification is sent.

Collateral Movement Notification Details 

Notification ID: Ext10001

Notification Status

Related Instruction Id

Error Reason

Trade Details

Delivery
 From BoE
 To BoE

Settlement Date (dd/mm/yyyy)

S

Nominal Amount

Pool Type

The status of the notification will change to PROCESSED. The Related Instruction ID field will also be populated.

Notification Type	Notification Time	Notification Id	Instruction Id	Status
External NEWM	15:27:22	Ext10001	Ext99999	Processed

User A and User B's Notification List Screens will now show the Notification ID, the Related Instruction ID, and the Status will have changed to Processed.

The Instruction will now be created within the Bank's system and shown on the *Instruction List Screen*.

Instruction Type	Instruction Id	Nominal Amount	Settled Nominal	Unsettled Nominal	Settlement Date	Place of Settlement	Status
External	Ext99999	1,000.00	-	-	12/04/2021		Instructed

Note - When a second user opens a draft notification all available Settlement Details fields become available, rather than just those available on input for the chosen PSET. These fields appear editable, but inputs to them will not be recognised, unless they were part of the original instruction and can be ignored.

Creating Notifications for Standard Collateral Movement for SINGLE Update Users

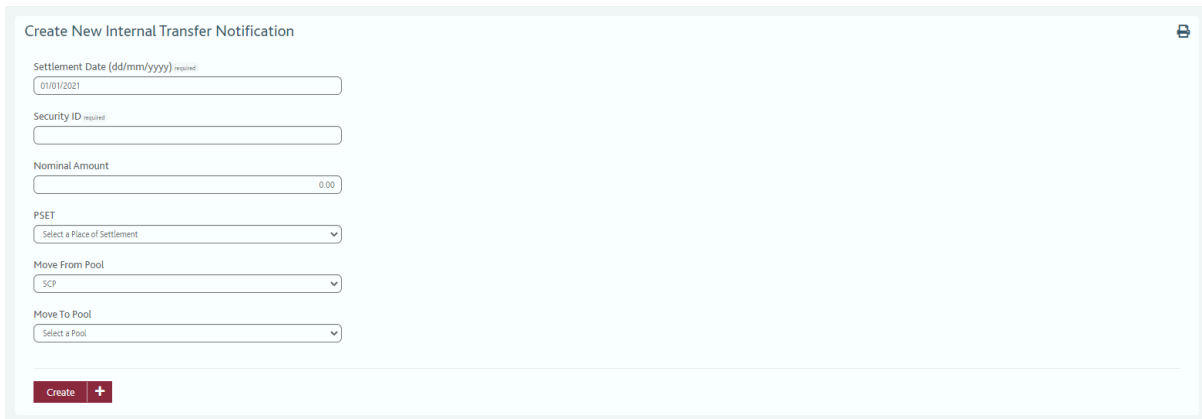
Users with Single User Access follow the same process as Dual Update Users, but when the UPDATE button is pressed to send the notification, the Status will go straight to PROCESSED (instead of DRAFT) and the Instruction ID will be populated. No additional confirmation is required.

Amending / Cancelling a Notification

If a notification has the status DRAFT, then a Dual User has the ability to amend (or cancel) a notification. This will then require a second Dual User to confirm this change.

Once a notification has the status PROCESSED, users cannot amend or cancel a notification – they must refer to the associated instruction on their Instruction List Screen.

10. Collateral Movements - New Internal Transfer Notification



The screenshot shows a web form titled "Create New Internal Transfer Notification". The form contains the following fields and controls:

- Settlement Date (dd/mm/yyyy) required**: A text input field containing "01/01/2021".
- Security ID required**: An empty text input field.
- Nominal Amount**: A text input field containing "0.00".
- PSET**: A dropdown menu with the text "Select a Place of Settlement".
- Move From Pool**: A dropdown menu with the text "SCP".
- Move To Pool**: A dropdown menu with the text "Select a Pool".
- Create +**: A red button with a white plus sign.

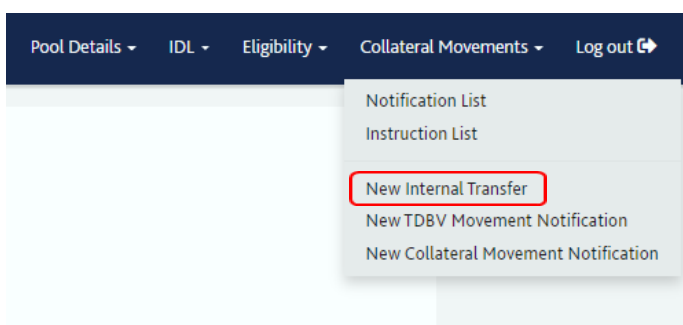
Objective

- This screen allows the user to create a notification of an intended collateral movement from one pool held at the Bank of England to another (subject to availability). From receipt of the notification, the internal Bank system will create an Instruction.
-

Note – Movements between the main SCP pool and the Loan PP or DWF pools are controlled by the BoE, following discussion with the Participant.

How to Access the New Internal Transfer Notification Screen

From the main toolbar, select Collateral Movements, New Internal Transfer Screen.



Screen Breakdown

There are six mandatory fields which the user is required to enter:

- **Settlement Date** – Defaults to current business day. Editable field, but current business date required for instructions
- **Security ID**
- **Nominal Amount**
- **PSET - Place of Settlement**
- **Move from Pool** – The internal pool the intended collateral delivery is FROM
- **Move To Pool** - The internal pool the intended collateral delivery is TO

The creation of an internal transfer notification, and the behaviour of the notification form, will be the same as the Collateral Movement Notification Screen (please see this section above). However, no external settlement is required.

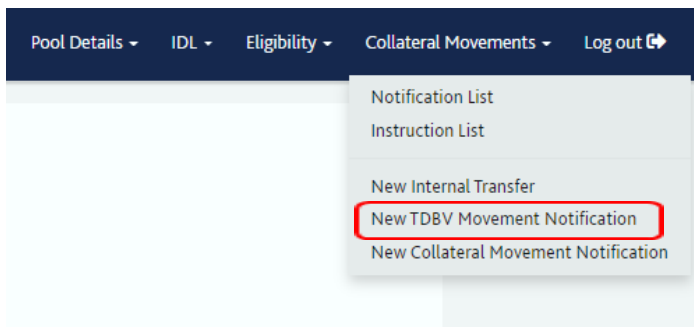
11. Collateral Movements - New TDBV Movement Notification

Objective

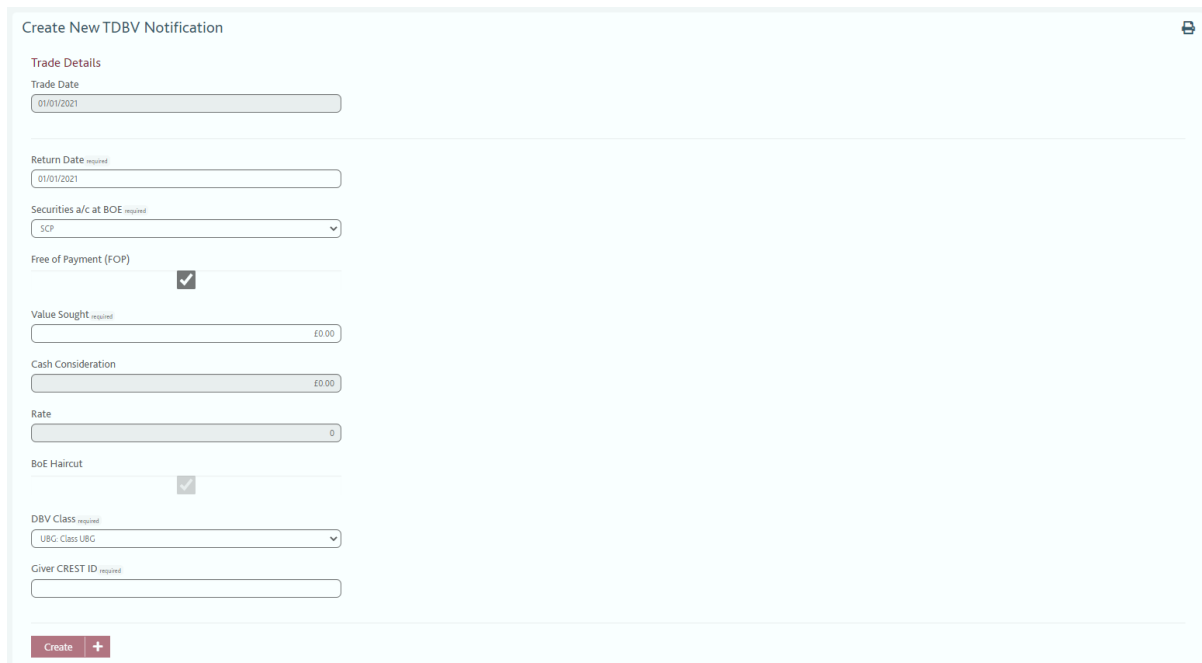
- This screen allows the user to create a notification of an intended delivery via Term DBV to one of its (allowed) pools held at the Bank of England. From receipt of the notification, the internal BoE system will create an Instruction.

How to Access the New TDBV Movement Notification

From the main toolbar, select Collateral Movements, New TDBV Movement Notification Screen



Screen Breakdown

A screenshot of a web form titled 'Create New TDBV Notification'. The form is light blue and contains several input fields and checkboxes. The fields are: 'Trade Date' (text input, value: 01/01/2021), 'Return Date' (text input, value: 01/01/2021), 'Securities a/c at BOE' (dropdown menu, value: SCP), 'Free of Payment (FOP)' (checkbox, checked), 'Value Sought' (text input, value: £0.00), 'Cash Consideration' (text input, value: £0.00), 'Rate' (text input, value: 0), 'BoE Haircut' (checkbox, checked), 'DBV Class' (dropdown menu, value: UBG Class UBG), and 'Giver CREST ID' (text input). At the bottom left, there is a red 'Create' button with a plus sign.

As set out above, there are a number of mandatory fields the Participant is required to complete before submitting a notification.

- **Trade Date** – Defaults to current date
- **Return Date** – Enter the end date of the TDBV

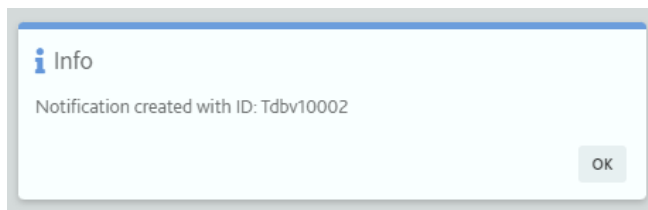
- **Securities a/c at BoE** – this will default to the SCP
- **Free of Payment (FOP)** – defaults to ticked for free of payment TDBVs with no Consideration. Un-tick this to input a TDBV against cash. The Consideration field will become active when this box is un-ticked
- **Value Sought** – Enter the Value Sought of the TDBV
- **Cash Consideration** – This field is only available when the Free of Payment (FOP) box is un-ticked. Enter the Consideration amount required
- **DBV Class** – Select the required DBV Class from the drop down list
- **Giver CREST ID** – Enter your CREST Participant Account; it should be input in the format CRST/xxxxx. This will be used as the Giver in the instruction to CREST

Creating TDBV Notifications for DUAL Update Users

User A opens the New TDBV Movement Notification Screen, enters the relevant details as set out in the categories above, and then clicks the CREATE button.

The screenshot shows a web form titled "Create New TDBV Notification". The form is organized into sections: "Trade Details" with a "Trade Date" field containing "01/01/2021"; "Return Date" with a field containing "10/01/2021"; "Securities a/c at BOE" with a dropdown menu showing "SCP"; "Free of Payment (FOP)" with a checked checkbox; "Value Sought" with a field containing "£50,000.00"; "Cash Consideration" with a field containing "£0.00"; "Rate" with a field containing "0"; "BoE Haircut" with a checked checkbox; "DBV Class" with a dropdown menu showing "UBG Class UBG"; and "Giver CREST ID" with a field containing "CRST/XXXXX". At the bottom left, there is a red "Create +" button.

Confirmation the notification has been created will appear



The status of the notification will show on the form as DRAFT. The Notification ID field will also become populated. The notification will now also show on the Notification List Screen.

TDBV Transfer Notification
Notification ID: Tdbv10002

PSET: CREST

Related Instruction Id: [Empty]

Trade Date: 01/01/2021

Notification Status: Draft

Rejection Reason: [Empty]

Return Date required: 10/01/2021

Securities a/c at BOE required: SCP

Free of Payment (FOP):

Value Sought required: £50,000.00

Cash Consideration: £0.00

Rate: 0.25

BoE Haircut:

Notification List

Search Criteria: Notification Type: TDBV

Search [Q]

Download [Download Icon]

Last Updated: 12/05/2022 03:26:04

Show 20 records

Notification Type	Notification Time	Notification Id	Instruction Id	Status
TDBV NEWM	10:00:00	Tdbv10002		Draft

If the User has failed to complete all required fields, a warning box will appear stating “The highlighted fields are mandatory. Please enter them before trying to send this message again”. The missing fields will also be highlighted in colour, as set in the Missing Mandatory Fields option (see User Preferences Screen).

If the User completes all mandatory fields, but does not complete them correctly (i.e. provides mis-typed ISIN), the Status of the form will show as REJECTED, and an Error Reason will be provided (Incorrect Security Identifier). The user will be unable to amend or update the form once it is in a REJECTED status, and will need to enter a new notification.

User B will see the notifications created by User A on the Notification List Screen when TDBV has been selected as the Notification Type. By double clicking on the relevant row, the form that User A completed will appear.

TDBV Transfer Notification

Notification ID: Tdbv10002

PSET
CREST

Related Instruction Id

Trade Date
01/01/2021

Notification Status
Draft

Rejection Reason

Return Date required
10/01/2021

Securities a/c at BOE required
SCP

Free of Payment (FOP)

Value Sought required
£50,000.00

Cash Consideration
£0.00

Rate
0.25

BoE Haircut

DBV Class required
A: Class A

Giver CREST ID required
33221100

Last Updated
User:
Date: 01/01/2001
Time: 00:00:00

If the status is DRAFT, User B clicks CONFIRM on the bottom of the form to confirm the details are correct and send the Notification to the Bank. The status of the notification will change to PROCESSED. The Related Instruction ID field will also be populated.

Creating TDBV Notifications for Single Update Users

Users with Single User Access follow the same process as Dual Update Users, but when the UPDATE button is pressed to send the notification, the Status will go straight to PROCESSED instead of draft and the Instruction ID will be populated. No additional confirmation is required.

Amending / Cancelling a TDBV Notification

If a notification has the status DRAFT, then a Dual User has the ability to amend (or cancel) a notification. An amendment would again require a second Dual User to confirm this change. For a cancellation, the second user should click on the Cancel Update button.

Once a notification has the status PROCESSED, users cannot amend or cancel a notification – they must refer to the associated instruction on their Instruction List Screen (see ***Instruction List Screen*** for Amending / Cancelling a TDBV instruction).

Note – The TDBV input screen allows the manual input of the Cash Consideration field. This should equal the Value Sought when Versus Payment, and zero when Free of Payment. If entered differently, the Bank's internal system will reject the notification.

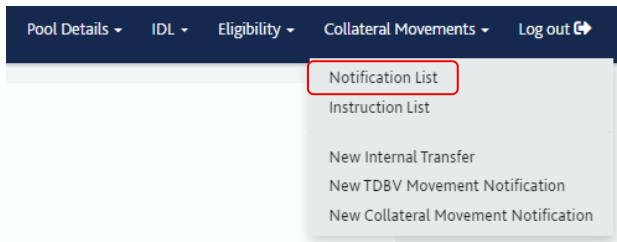
12. Collateral Movements – Notification List Screen

Objective

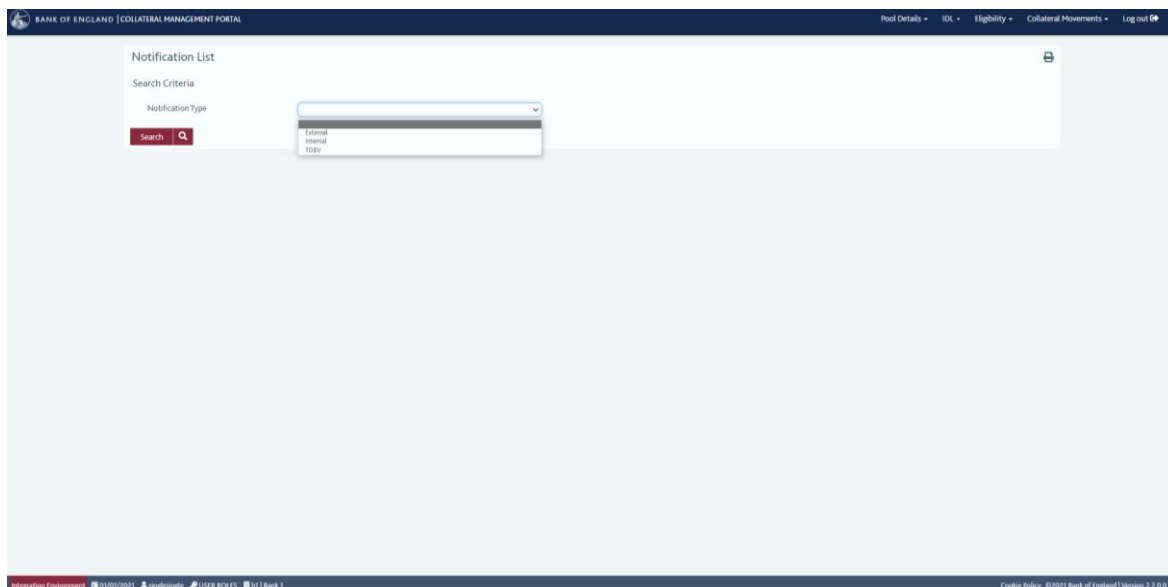
- The Notification List screen allows users to track the status of all notifications by Notification Type.

How to Access the Notification List Screen

From the main toolbar, select Collateral Movements, Notification List



Screen Breakdown



The Notification List Screen allows users the opportunity to track notifications and relate them to Instructions that have been originally created from the notifications.

No historic notifications are shown. The screen will only list notifications for the current business day, and any future dated transactions.

There are three types of Notification that can be selected from the Notification Type drop-down box:

- **External** – Standard collateral delivery / receipt to / from BoE
- **Internal** – Collateral movement between available pools
- **TDBV**

Select the required Notification Type and press SEARCH.

Notification List

Search Criteria

Notification Type: External

Search

Download

Last Updated: 10/03/2022 03:24:30

Notification Type	Notification Time	Notification Id	Instruction Id	Status
External NEWM	10:02:00	Ext12351	Ext99007	Rejected
External NEWM	10:03:00	Ext12352	Ext99008	Draft
External NEWM	10:04:00	Ext12353	Ext99009	Rejected
External NEWM	10:05:00	Ext12354	Ext99010	Draft
External NEWM	10:06:00	Ext12355	Ext99011	Draft

1 - 5 of 66 records

The information displayed in the list panel will be as follows:

- **Notification Type**
- **Notification Time**
- **Notification ID**
- **Related ID** - This will be the ID of any instruction subsequently created
- **Status**

The potential statuses of notifications are:

- **Rejected**
- **Draft**
- **Processed**

Users are able to double-click on any type of notification to view the original notification form.

The columns displayed on the list panel can be configured by the user in the same manner as the Collateral List screen and Eligible List screen (*see these sections for more details, and also the Download function*).

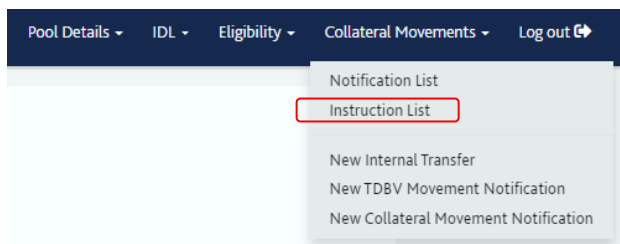
13. Collateral Movements – Instruction List Screen

Objective

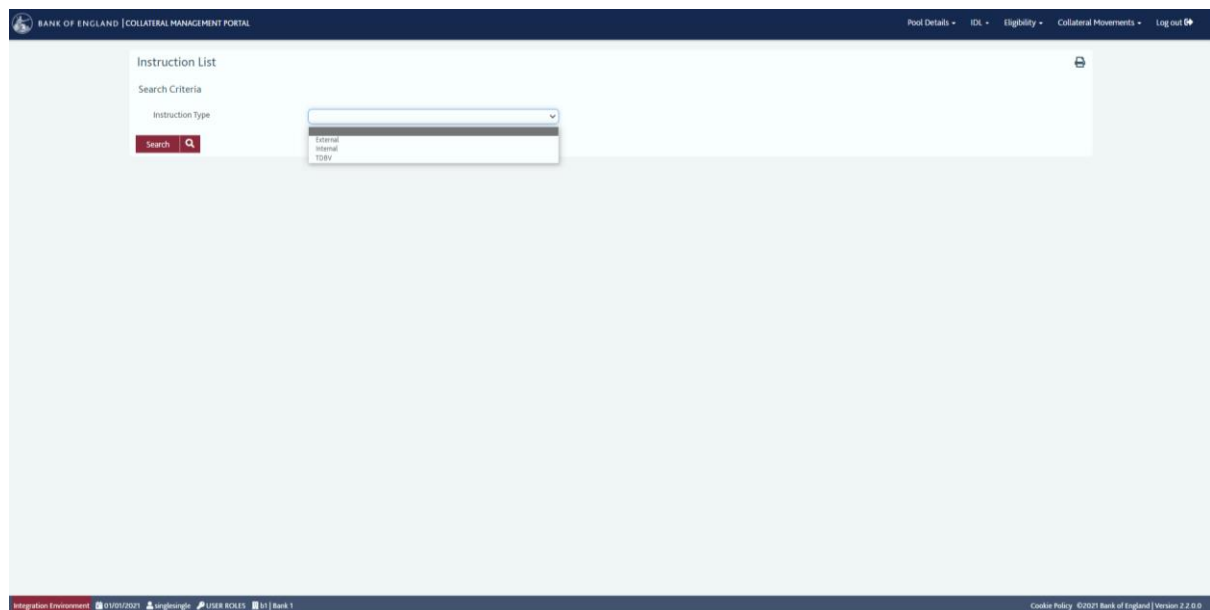
- The Instruction List screen allows users to track the status of all Instructions by Instruction Type.

How to Access the Instruction List Screen

From the main toolbar, select Collateral Movements, Instruction List



Screen Breakdown



The Instruction List screen will open blank. The user needs to select from the drop-down box the Instruction Type they wish to view and then press refresh.

- External - standard collateral delivery / receipt instructions
- Internal – collateral movement instructions between pools
- TDBV
- DBV

Historic instructions are not shown the Instruction List screen. As per notifications, instructions will be shown based on the following settlement dates:

- External – Current Day settlement
- Internal – Current Day settlement
- TDBV – Maturity date >= Today
- DBV – Rolling period date >= Today

Instruction List

Search Criteria

Instruction Type: External

Search

Download

Last Updated: 10/03/2022 03:24:30

Instruction Type	Instruction Id	Nominal Amount	Settled Nominal	Unsettled Nominal	Settlement Date	Place of Settlement	Status
External	Ex199007	100.00	-	-	12/04/2021		Matched
External	Ex199008	100.00	-	-	12/04/2021		Settled
External	Ex199009	100.00	-	-	12/04/2021		Cancelled
External	Ex199010	100.00	-	-	12/04/2021		Rejected
External	Ex199011	100.00	-	-	12/04/2021		Lack of Securities

1 - 5 of 64 records

Double clicking on an instruction will show the Instruction form in full detail.

When refreshing the list screen, the Instruction status will evolve as the instruction is processed. Instruction statuses shown will be:

- Incomplete
- Instructed
- Matched
- Settled
- Rejected
- Cancelled
- Lack of Securities

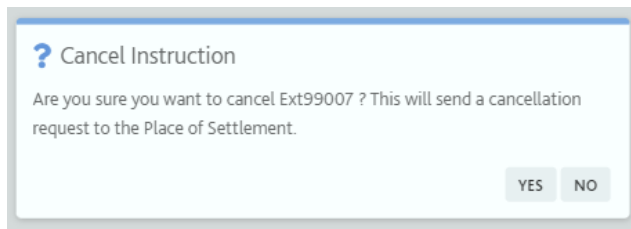
The Instruction List screen will show a full list of instructions, whether entered by the Portal, provided by secure spreadsheet and manually input by the Bank, or by SWIFT message.

Canceling an Instruction

Users can cancel an instruction if in the status of PROCESSED, INSTRUCTED OR MATCHED (*except an internal transfer*).

Double click on Instruction on Instruction List Screen. Click Cancel.

A system warning '**Are you sure you want to cancel REFXXXXX? This will send a cancellation request to the Place of Settlement. Yes /No**' will be prompted. If yes, a CANC Notification will be created.



For Single users, this will go to PROCESSED.

For Dual Users, like any other notification this will go to DRAFT, and require a second user to Confirm the Deletion.

Once deleted, the status of the Instruction on the Instruction List Screen will update by refreshing the screen and show as CANCELLED.

Note - if an instruction is matched, the participant will additionally be required to 'match-delete' with the CSD.

Amending a standard delivery / withdrawal Instruction

If wishing to amend a standard collateral delivery / withdrawal instruction, the easiest approach is to cancel the original instruction (see above) and input a second instruction. Dual user confirmation will be required to approve the cancellation.

14. Contact Information and Common Issues

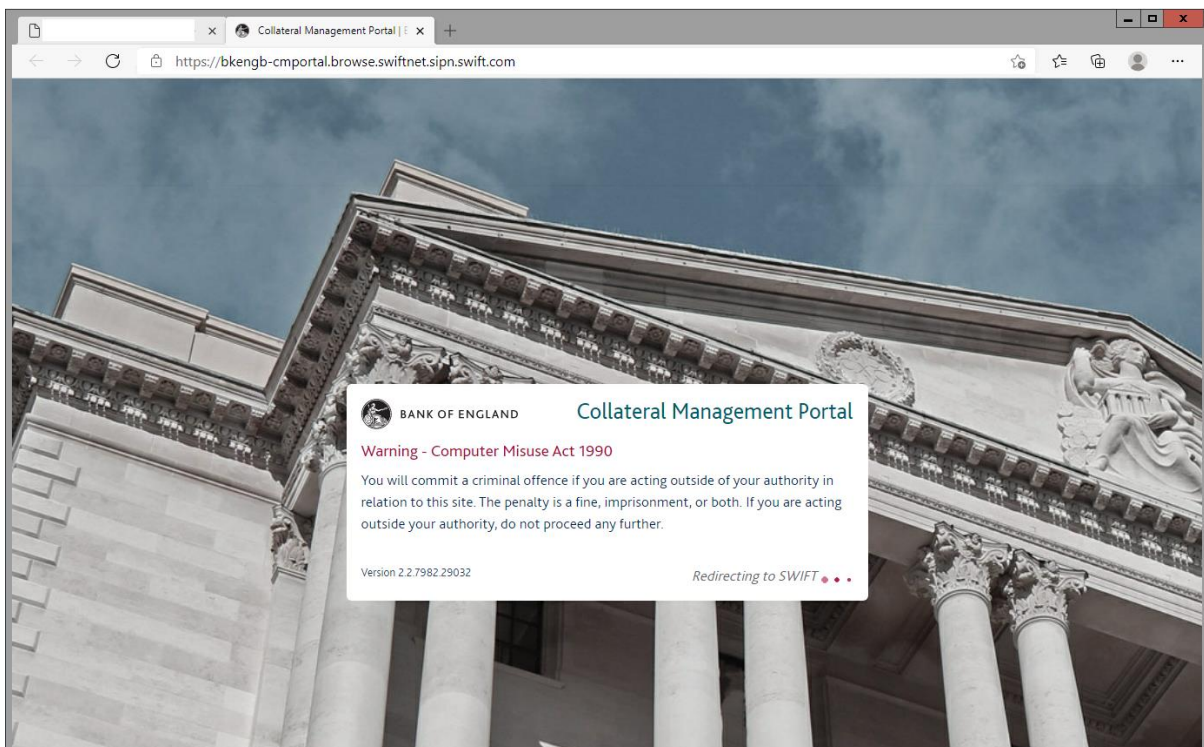
For general issues regarding the performance or functionality of the Portal, or the Single Collateral Pool model, please contact:

Telephone: +44 203 461 5700

Email: CMC.SCP@bankofengland.co.uk

To register your institution as a CM Portal user, to add new users, or to amend the access roles of your users, please contact the Bank at CMC.SSI@bankofengland.co.uk

If you are having an issue with your SWIFT platform progressing past the SWIFT Log in screen and reaching to the Portal Log in (below), then it is likely to be a local issue.



Please check with your local IT support that:

- your SWIFT certificate has not expired
- there have been no firewall changes

If you progress to the CMP and the following error code occurs:

REASON 59

This means that your SWIFT User DN has not been provided to the BoE to store in our internal system to allow full access (or it has been set up incorrectly). If you think this user should have full access, please enquire via the contact details above.