

## Operational profile for Ancillary Systems settling on the SSP



WGT2/2009/088-annex2

***This questionnaire should be completed by each AS (or by the respective central bank on its behalf).***

It is applicable to ancillary systems that are settling on the SSP. Additionally, changes expected for the 4 years<sup>1</sup> after the migration are indicated in a specific section.

### Contacts

|                              |  |
|------------------------------|--|
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|                              |  |

(\*) at the AS (for customer enquires) or at the CB.

### 1. Type of Ancillary System

#### 1.1 Type of AS

- Retail Payment System
- Large-Value Payment System
- Foreign Exchange System
- Money Market System
- Clearing House/Pan-European Automated Clearing House (PEACH)
- Securities Settlement System
- Other

1.2 Criticality of the system according to Oversight classification **normal**

<sup>1</sup> The Eurosystem agreed on a maximum transition period of four years. Progress Report SEC/GovC/04/23/04a.rev-1

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### 2. Settlements

2.1 Is the system using the ASI?  Yes  No

(if no, go to § 4)

2.2 If yes, which settlement procedure(s) are used?

Procedure 1 (Liquidity transfer, real-time mode)

Business case<sup>2</sup>: \_\_\_\_\_

Settlement window: from HH:MM to HH:MM

from HH:MM to HH:MM

Options:  Scheduled time (from)  Settlement period (until)

Procedure 2 (Real-time settlement, real-time mode)

Business case: \_\_\_\_\_

Settlement window: from HH:MM to HH:MM

from HH:MM to HH:MM

Options:  Scheduled time (from)  Settlement period (until)

Procedure 3 (Bilateral settlement, batch mode)

Business case: Only in case of emergency situation stemming from lack of liquidity of individual participant lead

Options:  Information period (duration in min from time HH:MM )

Settlement period (until) duration 60 until 16:00  
in min until HH:MM

Procedure 4 (Standard multilateral settlement, batch mode)

Business case: Standard processing of payments

Options:  Information period (duration in min from time HH:MM )

Settlement period (until) duration 60 until 10:00  
60 until 14:00

Guarantee fund

Procedure 5 (Simultaneous multilateral settlement, batch mode)

Business case: \_\_\_\_\_

Options:  Information period (duration in min from time HH:MM )

\_\_\_\_\_  Settlement period (until) duration in min until HH:MM  
in min until HH:MM

Guarantee fund

Procedure 6 (Dedicated liquidity)

Business case: DVP Gross settlement

Daylight business settlement window from HH:MM to HH:MM  
\_\_\_\_\_ from HH:MM to HH:MM

Night settlement settlement window from HH:MM to HH:MM  
\_\_\_\_\_ from HH:MM to HH:MM

<sup>2</sup> Types of transactions settled, e.g. liquidity transfers for the integrated model, settlement of independent transactions stemming from delivery versus payment (DVP) and settlement of dependent balances.

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### 3. Types of accounts<sup>3</sup>

3.1 What types of accounts are used?

- Mirror account (procedures 1, 3 and 6) using BIC \_\_\_\_\_
- Technical account (procedures 2, 3, 4, 5 and 6)
- Guarantee (procedures 4 and 5) using BIC \_\_\_\_\_
- Sub-account (procedure 6)
- PM account
- No account

### 4. Payment Module participation<sup>4</sup>

4.1 Does the system participate directly in the PM?  Yes  No (if no, go to § 5)

4.2 If yes, what types of payments are used?

- Financial transfers (MT202) – Business case<sup>5</sup>: \_\_\_\_\_
- Directs debits (MT204) – Business case: \_\_\_\_\_

### 5. Night settlement

5.1 Does the system operate night settlement cycles?  Yes  No

5.2 If yes, what types of account are involved?

- Sub-accounts (dedicated liquidity)
- Mirror accounts

5.3 How many settlement cycles are taking place during night settlement? \_\_\_\_

5.4 At what time is the settlement position communicated to the participants (if relevant)?

5.5 At what time is the end of procedure message sent (if relevant)?

<sup>3</sup> A mirror account is mandatory for procedure 1 and optional for procedures 3 and 6. A technical account is required for procedures 4 and 5. Sub-accounts are mandatory for interfaced ancillary systems using procedure 6.

<sup>4</sup> Participation in the PM is not mandatory. The ASI may be sufficient, depending on the nature of the AS's services.

<sup>5</sup> Types of transactions settled, e.g. liquidity transfers for the integrated model, settlement of independent transactions stemming from DVP and settlement of dependent balances.

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### 6. AS information <sup>6</sup>

6.1 Does the system use the AS information (code word /ASINF/) in field 72?  Yes  No

6.2 If yes, what information is conveyed?

Information on the settlement (*batch number if more than one settlement occurs during the day*)

Optional “debtor /creditor” information (*when different from the settlement bank*)  
If selected, what kind of information is conveyed on debtor/creditor? <sup>7</sup>

Name

BIC

Account identifier

Other:

### 7. Cross-system settlement

7.1 Do you make use of the cross-system settlement feature?  Yes  No

If yes, please indicate with which systems

**AS name**

AS name

AS name

AS name

### 8. Recent changes envisaged until the end of the transition period

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

<sup>6</sup> The AS participants (BIC, name, account number) which are credited or debited in the AS may be indicated in the fields "Creditor" and "Debtor" of the SSP XML message "ASTransferInitiation".

<sup>7</sup> Multiple choices possible

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Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

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