



BANK OF ENGLAND

**Bank of England - Guide to completing the Liquidity Provision and Payment Scheme
Instruction Templates**

Contents

Collateral In – INCREASE.....	3
Collateral In – INCREASE (for Internal Transfers).....	4
Collateral Out – DECREASE.....	5
IDL Adjustment.....	6

Instruction templates to be sent to: cmcscp@bankofengland.co.uk

1. In all circumstances, Participant name, contact name, number and email boxes must be completed.

COLLATERAL IN - INCREASE

3. Input the date and use the dropdown boxes to select the trade type (External settlement involves matching instructions in the market. Internal settlement is the transfer of collateral between pools (e.g.SCP to C&CC)).

PARTICIPANT NAME:		DATE:	
CONTACT NAME:		TRADE TYPE:	External
CONTACT NUMBER:		DESTINATION POOL:	
GROUP EMAIL:			

Please note for External deliveries to secondary pools (e.g. DWF), collateral will be delivered to the primary pool (e.g. SCP) and then transferred internally.

2. This box can also be used for any relevant settlement information.

ADDITIONAL INFORMATION

4. Select the source pool (the pool the collateral is currently sitting in) and destination pool (the pool to move the collateral into) using the drop down menus.

COLLATERAL DETAILS

ISIN CODE	NOMINAL	PLACE OF SETTLEMENT

5. Enter the ISIN code and nominal that is being delivered.
If you are delivering DBV – Please enter the AMV of the DBV in the ‘Nominal’ box and the DBV type in the ‘ISIN’ box. I.E DBV TSY or TDBV UBG

6. Use the dropdown box to select the Place of Settlement for the collateral (where the collateral is held). This still needs to be completed for internal movements.

1. In all circumstances, Participant name, contact name, number and email boxes must be completed.

COLLATERAL IN - INCREASE

PARTICIPANT NAME:

CONTACT NAME:

CONTACT NUMBER:

GROUP EMAIL:

DATE:

TRADE TYPE:

SOURCE POOL:

DESTINATION POOL:

Please note for Internal transfers to/from secondary pools (e.g. DWF, BACS2), securities will first be moved to the primary pool (e.g. SCP, BACS) and then transferred.

ADDITIONAL INFORMATION

2. This box can also be used for any relevant settlement information.

4. Select the source pool (the pool the collateral is currently sitting in) and destination pool (the pool to move the collateral into) using the drop down menus.

COLLATERAL DETAILS

ISIN CODE	NOMINAL	PLACE OF SETTLEMENT

5. Enter the ISIN code and nominal that is being delivered.
If you are delivering DBV – Please enter the AMV of the DBV in the ‘Nominal’ box and the DBV type in the ‘ISIN’ box. I.E DBV TSY or TDBV UBG

6. Use the dropdown box to select the Place of Settlement for the collateral (where the collateral is held). This still needs to be completed for internal movements.

3. Input the date and use the dropdown boxes to select the trade type (External settlement involves matching instructions in the market. Internal settlement is the transfer of collateral between pools (e.g. SCP to C&CC)).

1. In all circumstances, Participant name, contact name, number and email boxes must be completed.

2. Input the date and the time you would like the IDL adjustment to take place from.

IDL ADJUSTMENT

PARTICIPANT NAME:		DATE:	
CONTACT NAME:		EARLIEST TIME ADJUSTMENT TO TAKE EFFECT FROM:	
CONTACT NUMBER:		CURRENT EXCESS VALUE POST IDL AS CONFIRMED WITH BOE:	
GROUP EMAIL:			
<u>BUSINESS AS USUAL</u>			
CURRENT IDL MAX:			
REQUESTED NEW IDL MAX:			
<u>CONTINGENCY</u>			
CURRENT IDL VALUE FROM RTGS:			
REQUESTED NEW IDL VALUE IN RTGS:			
REQUIRED MOVEMENT:		0.00	

Please note that the contingency fields only need to be completed if there are problems with updating the IDL Max through the Portal/Swift

4. Enter the value of the IDL Max before any changes are made.

5. Enter the value of the new IDL Max required.

6. Enter the current value of IDL from RTGS.

3. Contact the BoE on 020-7601-5700 to confirm the excess value of collateral of IDL eligible collateral held.

7. Enter the value of IDL required in RTGS. If this is higher than the Current IDL Max, please request a new IDL Max.

8. This is for internal use.

9. This box can also be used for any relevant settlement information.

Please note: Always complete the Current IDL Max in the Business As Usual section, even when only completing this spreadsheet for Contingency purposes.

If prompted to increase IDL Max please do so in cell C11.

ADDITIONAL INFORMATION

--

FLS Treasury Bill Rollover

FLS TREASURY BILL ROLLOVER	
SETTLEMENT DETAILS	
PARTICIPANT NAME:	<input type="text"/>
CONTACT NAME:	<input type="text"/>
CONTACT NUMBER:	<input type="text"/>
GROUP EMAIL:	<input type="text"/>
	CREST ID: <input type="text"/>
BANK OF ENGLAND DETAILS	
DATE:	<input type="text"/>
SCHEME:	FLS
TRANSACTION REFERENCE:	<input type="text"/>
	CREST ID: 1MMAY
TREASURY BILL TO BE RETURNED TO BANK OF ENGLAND	
<i>N.B. Splitting of the T-Bill nominal is not permitted</i>	
ISIN:	<input type="text"/>
NOMINAL:	<input type="text"/>
TREASURY BILL TO BE DELIVERED TO PARTICIPANT	
ISIN:	<input type="text"/>
NOMINAL:	<input type="text"/>
ADDITIONAL INFORMATION	
<input type="text"/>	

CREST ID should be populated with your CREST SSI used for DWF operations. This is the account the Treasury Bill is to be delivered to/received from.

In all circumstances the following fields must be completed; Participant Name, Contact Name, Contact Number, Group Email, Date and Transaction Reference.

Under Treasury Bill To Be Returned To The Bank Of England, enter the full Nominal of the Treasury Bill to be returned to the Bank. The Treasury Bill ISIN code will be pre-populated.

Under Treasury Bill To Be Delivered To The Participant, enter the full Nominal of the Treasury Bill to be received. The Treasury Bill ISIN code will be pre-populated.

The Nominal of the Treasury Bill to be returned and the Treasury Bill to be delivered should be the same.

Additional Information should be used to detail any extra information if required.