

Marketable Assets

Mobilisation/Demobilisation/Cancellations U2A/A2A – Test rules and screen tutorial for ECMS

Test cases: ECMS_TC_CPTY 1 to 4

Version	Date	Description of the changes	
1.0	07.07.2023		
1.1	19.07.2023	1. Test rules	Cross-reference to our guide for T2S UTEST access for Clearstream Banking Customers (CBL/CBF)
		4. Annex	BICs of the correspondent central banks - under review
1.2	25.08.2023	2.1	Party 2 details for DWP-Customers Format of the (Clearstream-) account number
		2.3	Party BIC of DWP-Omnibus-Account 4003 New chapter „Marketside counter-instruction“
1.3	28.08.2023	2.4	Minor corrections and restructuring Final instruction status

Version	Date	Description of the changes
1.4	29.09.2023	<ul style="list-style-type: none"> 1 Update test-scope and test-ISINs, necessary roles for testing 2 Introduction: T2S/CLM-simulators 2.1 Common ID: scenario-choice for the T2S simulator 2.1.1/2.2.1 Transfers between CBL and CBF 2.1.2/2.2.2 U2A CCBM instructions 2.3 NPAR indicator for settlement 2.4 Overview of possible instructions status, check internal processing of instructions, check business validation errors 4 cut-off times for test phases CPT2a/CPT2c, common used CBF clearstream accounts, T2S-simualtor scenarios, Update CCB BICs
1.5	30.11.2023	<ul style="list-style-type: none"> Removal of information related to the CLM-/T2S-simulators 2.1 Checklist: Successful completion of test cases 2.2/2.3 Chapters were restructured 2.4 Update settlement parameters and test support by DWP 3.1 Checklist: Successful completion of test cases 4 Update of the cut-off times for ECMS processes, change of business day

Version	Date	Description of the changes
1.6	22.03.2024	1 Update test offer and test-ISINs 2.2.1/2.3.1 Update for transfers with Euroclear, Common Reference for transfer of XS-ISINs with a CBL account 2.5/3.4 Error „missing technical address“ 4 Update of BICs for CSDs and central banks
1.7	08.04.2024	1 Introduction T2S-/CLM-simulator 2.2/2.3 Common Reference - simulator Disclaimer 2.4 Marketside Leg not necessary during CPT2d 4.1 CBL Omnibus Accounts 4.5 Scenario/Common Reference-combinations for the T2S simulator
1.8	19.04.2024	2.2/2.3/3.2/3.3 Adjustment of the cutoff-times 2.2/2.3 Same-time settlement - 4CB Feedback for wrong answer behavior of T2S simulator for instructions with future settlement date

Version	Date	Description of the changes	
1.9	01.07.2024	1 2.2/2.3	Update of test-ISINs and data for CPT2e Update of Party Level 2 (Software-Update)
2.0	11.07.2024	1 2.2/2.3	Roles for 4 eyes principle Validation screens for 4 eyes principle

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1. Test rules

Test scenarios and conditions

1. Test rules

In order to ensure a successful test and thus optimal support, we ask you to observe the following test rules:

Test offer: domestic (de-)mobilisation and cancellation
CCBM (de-)mobilisation and cancellation (all central banks, instructions are validated according to the supporting document for ECMS settlement constellations)

Mandatory Test-ISINs: DE0001135481, XS1555331617, IT0005491250, AT0000383864, NL0000102788, FR0000571218, ES0000011868, LU2076841712, SI0002103164, SK4120009762, BE0000291972 (Issuer: NBB), EU000A3K4DW8, ES0440609388 (USD)

Note:

For CPT2e the ISIN DE0001135481 was allocated to every ECMS internal asset account with ending numbers -001/-040 (via BBK-account: 7069 CBF) with a nominal of 3.000.000 €.

If necessary additional test ISINs can be allocated to the ECMS internal asset account (via BBK-account: 7069 CBF) for end-to-end testing. **Please note that per agreement with Clearstream, ISINs will not be allocated directly to Clearstream accounts anymore.**

CPT2e (with T2S and CLM interconnection):

Start:

01.07.2024 - please wait for the explicit green light by Bundesbank via mail)

End:

06.09.2024 - migration test 11 will follow (07.09. - 22.09.2024), ECMS UTEST will be closed for testing

Necessary roles for testing:

„Validator“ (4 eyes principle) or „Supervalidator“ (2 eyes principle) - are both roles allocated to a user (either as single role or via a role group) the „Supervalidator“ prevails.

For U2A user: ECMS ENTITY - U2A MARKETABLE ASSET (DE)MOBILISATION EXECUTION - #59

For A2A user: ECMS ENTITY - A2A MARKETABLE ASSETS EXECUTION

General note:

Holdings migrated by the Bundesbank as of **27.11.2023** cannot be used for end-to-end testing of Mobilisation/Demobilisation/Cancellations. Please use **only** the **test-ISINs** provided by us for the tests.

Please note the current **testing restrictions** according to the „Testing conditions“ ECB [ECMS - Professional use \(europa.eu\)](#). The „Testing conditions“ are published **every two weeks**.

The Bundesbank will give a separate green light for every ECMS functionality.

[Test and Migration | Deutsche Bundesbank](#)

2. Mobilisation/Demobilisation

Instruction guide and monitoring

2. Mobilisation/Demobilisation

2.1 Check list: Successful completion of test cases

Rule: An ECB fundamental test case is passed, as soon as a (de-)mobilisation with one ISIN and with any delivery constellation (domestic/CCBM) was successfully tested.

ECMS_TC_CPTY 1 - Marketable Asset Mobilisation (domestic or CCBM)

- ✓ Creation of an instruction in ECMS
- ✓ Enough holdings on the delivering account + creation of market-side instruction
- ✓ ECMS instruction reaches status „Confirmed“ without substatus (see page 28)

ECMS_TC_CPTY 3 - Marketable Asset Demobilisation (domestic or CCBM)

- ✓ Enough holdings in ECMS
 - *Check holdings within ECMS: Modul: Instructions and Positions Client marketable asset position*
 >> *Client marketable asset position by position type* >> *Choose account and value date*>> *Search*
- ✓ Creation of an instruction in ECMS + creation of market-side instruction
- ✓ ECMS instruction reaches status „Confirmed“ without substatus (see page 28)

2. Mobilisation/Demobilisation

2.2 U2A – Instruction

Modul: Instructions and Positions

Path: Instructions and Positions >> Input Instruction >> Marketable Asset instruction

(Necessary User roles - see chapter 1)

Fill-in principle: **fields marked in red are mandatory**, the optional fields can be left blank for the test.
Examples are written in italics.

Note: the screen can be used for domestic and CCBM-Instructions.

Cut-off times issuing instructions:

07:00 (CEST/CET) Start of business day

Monday - Thursday: 15:15 (CEST/CET) Cut-Off for instructing (de-)mobilisations and cancellations

Friday: 13:45 (CEST/CET) Cut-off for instructing (de-)mobilisations and cancellations

2. Mobilisation/Demobilisation

2.2 U2A – Instruction

Teil I: General Informations & Additional Informations

The screenshot displays two sections of a web form. The top section, titled 'General Informations', contains several input fields: 'Party's Instruction Reference' (a text field), 'Instruction Type' (a dropdown menu), 'Securities Transaction Type' (a dropdown menu), 'Counterparty' (a text field with a magnifying glass icon), 'NCB Participant Asset Account' (a text field with a magnifying glass icon), 'ISIN' (a text field with a magnifying glass icon), 'ISIN Description' (a text field), 'Quantity in FAMT' (a text field), 'Denomination Currency' (a dropdown menu), 'Trade Date' (a text field with a calendar icon), and 'Intended Settlement Date' (a text field with a calendar icon). The bottom section, titled 'Additional Informations', contains a 'Common Reference' text field.

Party's Instruction Reference: unique reference (max. 16 characters, e.g. MFI-Code + running number)

Instruction Type: mobilisation/demobilisation via drop down

Counterparty: field is filled automatically by clicking on the magnifying glass - MFI-/RIAD Code of the client

NCB Participant Asset Account: select your securities account by clicking on the magnifying glass. Select the account with the end number “-001” (securities account of the monetary policy collateral pool)

2. Mobilisation/Demobilisation

2.2 U2A – Instruction

ISIN: enter a Test-ISIN (according to chapter 1) and press „F2“ on your keyboard for ECMS to load the ISIN-description and currency. (Note: clicking on the magnifying glass causes an error message.)

Quantity in FAMT: enter the nominal value

Trade Date: smaller/equal Intended Settlement date

Intended Settlement Date (Valuta): day of the desired settlement date (greater than/equal to current date)

Example: Trade date: 10.07.2023 - Valuta: 12.07.2023

Trade date: 11.07.2023 - Valuta: 11.07.2023

Common Reference: optional - might be mandatory for certain settlement constellations (max. 16 characters).

2. Mobilisation/Demobilisation

2.2 U2A – Instruction

Teil II: Custody Chain

In the custody chain the **depository central bank** is determined by entering the **account-carrying central securities depository (CSD)**. ECMS routes the data of the custody chain and the counterparty details automatically to the delivering/receiving party in the T2S message depending on the instruction type (de-/mobilisation).

The screenshot shows a form titled 'Custody Chain'. It contains three input fields:

- CSD of the T2S Account for regular collateral:** A dropdown menu.
- External Asset Account:** A greyed-out field.
- External Asset Account owner:** A greyed-out field with a search icon.

CSD of the T2S Account for regular collateral (dropdown menu with RIAD-Code and short name):

Domestic: DE05722 CBF (Clearstream Banking Frankfurt)

CCBM: country-specific CSD, e.g. Euronext Milan (Monte Titoli) for Banca d'Italia

External Asset Account (greyed out): field is filled automatically after CSD is selected

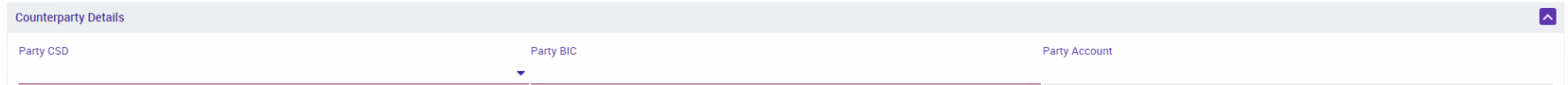
External Asset Account owner (greyed out): field is filled automatically after CSD is selected

2. Mobilisation/Demobilisation

2.2 U2A – Instruction

Teil III: Counterparty Details

In the counterparty details, the **delivery/receiving account** of the counterparty is decisive for filling in the fields. The **account-holding central securities depository (CSD)** and the **T2S Party BIC of the account** are mandatory.



Party CSD: account-carrying CSD of the Party Account

Party BIC: **T2S Party BIC of the Party Account**, BIC-Format: BIC11

Party Account (optional, if account is unambiguously identified by Party BIC): complete specification of the delivery-/receiving account, Party BIC has to be the Account owner BIC

→ **Example for CBF-Accounts:** DAKV??????? (11 digits)

→ **DWP Omnibus-Account:** Party-BIC: DWPBDEDDXXX → Account: DAKV4003000

Hint 1: Check the available „Lieferleitwege“ in CAP - there are often account numbers mentioned - in annex (chapter 4.2) is an overview of common BIC-/account number combination

Hint 2: If possible - use CASCADE/Xact to query the BIC belonging to the CBF/CBL account

2. Mobilisation/Demobilisation

2.2 U2A – Instruction

Teil IV: Party 2 Details

Party 2 Details

Receiving Party 2 **Counterparty data for demobilisation**

BIC	Account ID	Proprietary Identification
Scheme Name	Issuer	

Delivering Party 2 **Counterparty data for mobilisation**

BIC	Account ID	Proprietary Identification
Scheme Name	Issuer	

DWP-Customers: Specification of Customer BIC or real name of the counterparty is **mandatory**

This block is only filled in if you want to include corresponding data in your market-side instruction and these are matching criteria.

Additionally the field „name“ (real name of the institute) is expected to be deployed on the 20.07.2024

2. Mobilisation/Demobilisation

2.2 U2A – Instruction - validate/reject (4 eyes principle)

Module: Instructions and Positions

Path: Validation/Rejection >> MA Instruction >> Validate/Reject MA Instructions >> „Search“

List : Validate/Reject MA Cancellation instruction Waiting User Validation

Notification Name	Message Identifier	Direction	Notifications Status	Error Description	Update Date	Creation Date	Client Id
ManualCancellationRequestNotification	MAI2024071000057	In	WaitingValidation		10/07/2024 12:13:25.212	10/07/2024 12:13:25.212	52270

Buttons: Reject, Validate, View

After clicking on an instruction, the following buttons appear...

... View: instruction opens in view-mode so that the instruction data can be checked

... Validate: release/validate the instruction

... Reject: reject the instruction

... Edit: instruction opens in edit-mode. An edited instruction will be put up for validation by a second user again.

2. Mobilisation/Demobilisation

2.2.1 Transfers with CBL and Euroclear

For transfers with **Clearstream Banking Luxembourg (CBL)** exist **mandatory T2S-conventions depending on the ISIN to be transferred**, as CBL is not directly connected to T2S. The settlement happens via **Bridge Accounts**. The counterparty details (page 15) and party 2 details (page 16) should be specified as follows:

For non-XS-ISINs:

Party CSD: DE05722

Party BIC: CEDELULLXXX (CBF Bridge account 7201)

Party 2 Details - BIC: T2S Party BIC of the used receiving/delivering account

Attention: ECMS instructions may not be visible in Xact for the counterparty as the instruction is waiting for settlement from bridge account 7201. Settlement is nevertheless possible.

For XS-ISINs:

Party CSD: LUB00289

Party BIC: T2S Party BIC of the used receiving/delivering account

Common Reference: mandatory, without it the instruction will be cancelled by T2S with status „CSUB“ (page 13/14).

2. Mobilisation/Demobilisation

2.2.1 Transfers with CBL and Euroclear

For transfers with Euroclear Bank Belgium exist **mandatory T2S-conventions. For transfers with other CSDs Bridge accounts are used for settlement.** The counterparty details (page 15) and party 2 details (page 16) should be specified as follows:

Transfers within Euroclear:

Party CSD: BE0429875591

Party BIC: MGTCBEBEECL

Party 2 Details - BIC: T2S Party BIC of the used receiving/delivering account

Transfers between Euroclear and other CSDs:

Party CSD: Home-CSD of the central bank

Party BIC: MGTCBEBEECL (bridge account)

Party 2 Details - BIC: T2S Party BIC of the used receiving/delivering account

Attention: ECMS instructions may not be to the counterparty in the Euroclear GUI as the instruction is waiting for settlement from the bridge account. Settlement is nevertheless possible.

2. Mobilisation/Demobilisation

2.3 A2A – Instruction

Only relevant for A2A-counterparties!

1. General header:

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>Counterparty BIC</BICFI>
        <ClrSysMmbId>
          <ClrSysId>
            <Prtry>ECMS</Prtry>
          </ClrSysId>
          <MmbId>A2A-User-Reference</MmbId>
        </ClrSysMmbId>
        <Othr>
          <Id>MARKDEFFXXX</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXETTECM</BICFI>
        <Othr>
          <Id>MARKDEFFXXX</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>A2AMA20230530003</BizMsgIdr>
  <MsgDefIdr>sese.023.001.09</MsgDefIdr>
  <CreDt>2023-03-10T07:12:16Z</CreDt>
  <Sgntr>[...]</Sgntr>
</AppHdr>
```

Please take note of the cutoff times for issuing instructions - see Annex 4.2

Please check your user in the reference data module.

1. User Reference
2. Are the necessary roles assigned?
3. Is the DN* of the signature certificate stored?

*DN: Distinguished Name

2. Mobilisation/Demobilisation

2.3 A2A – Instruction

Only relevant for A2A-counterparties

Message – Part I: Example

```
<IGXMessage>
  <Document xmlns="urn:iso:std:iso:20022:tech:xsd:sese.023.001.09">
    <SctiesSttlmTxInstr>
      <TxId>Unique Reference</TxId> ←
      <SttlmTpAndAddtlParams>
        <SctiesMvmtTp>Instruction-Type</SctiesMvmtTp> ←
        <Pmt>FREE</Pmt>
        <CmonId>SESE023SET1</CmonId> ←
      </SttlmTpAndAddtlParams>
      <TradDtIs>
        <TradDt>
          <Dt>
            <Dt>Trade date</Dt> ←
          </Dt>
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>Valuta</Dt> ←
          </Dt>
        </SttlmDt>
      </TradDtIs>
      <FinInstrmId>
        <ISIN>DE0001135481</ISIN> ←
      </FinInstrmId>
      <QtyAndAcctDtIs>
        <SttlmQty>
          <Qty>
            <FaceAmt>Face amount</FaceAmt> ←
          </Qty>
        </SttlmQty>
        <SfkgpAcct>
          <Id>Internal Asset Account Reference</Id> ←
        </SfkgpAcct>
      </QtyAndAcctDtIs>
      <SttlmParams>
        <SctiesTxTp>
          <Cd>REPU</Cd>
        </SctiesTxTp>
        <SttlmTxCond>
          <Cd>NOMC</Cd>
        </SttlmTxCond>
        <PrtlSttlmInd>NPAR</PrtlSttlmInd>
      </SttlmParams>
    </SctiesSttlmTxInstr>
  </Document>
</IGXMessage>
```

Customise the **mandatory fields**.

1) **Default without common ID:** instructions will be settled.

→ relevant for ECMS_TC_CPTY 1 and ECMS_TC_CPTY 3

2) **Specify a common ID for a specific T2S-answer-scenario**

→ Not relevant for mandatory test cases

→ Scenario/common ID-overview available in annex (4.5)

Information on how to fill in the message area for each ECMS-compliant message type, can also be found in the published Catalogue of messages.

[ECMS catalogue of messages and credit claim files \(europa.eu\)](https://ecms.europa.eu)

2. Mobilisation/Demobilisation

2.3 A2A – Instruction

Only relevant for A2A-counterparties

Message - Part II: Example

```
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>CSD</AnyBIC> ←
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank/Bundesbank</AnyBIC> ←
    </Id>
  </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>CSD</AnyBIC> ←
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank/Bundesbank</AnyBIC> ←
    </Id>
  </Pty1>
</RcvgSttlmPties>
```

CSD and Party BIC are mandatory fields for the message blocks „Delivering Settlement Parties“* and „Receiving Settlement Parties“*.

Optionally, safekeeping accounts can be included.

Bundesbank-instruction data (domestic):

Pty1: MARKDEFFDIS

Safekeeping Account: DAKV7069000

CSD:

Clearstream Banking Frankfurt (CBF):
DAKVDEFFXXX

2. Mobilisation/Demobilisation

2.3 A2A – Instruction

Only relevant for A2A-counterparties

Message - Part II, Party Level 2:

ECMS supports the following information in the party level 2:

- Party 2
 - Identification
 - Any BIC
 - Proprietary Identification
 - Identification
 - Issuer
 - Scheme Name
 - Name And Address
 - Name
 - Address

„Name“ is expected to be deployed on 20.07.2024.

„Address“ will not be implemented.

* SWIFT MyStandards

2. Mobilisation/Demobilisation

2.3 CCBM instructions

Only relevant for A2A-counterparties

For **CCBM instructions**, select the home-CSD of the correspondent central bank and the correspondent central bank at Pty1-level.

Generic example (mobilisation/demobilisation):

```
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>Delivering CSD</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank/CCB</AnyBIC>
    </Id>
  </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>Receiving CSD</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank/CCB</AnyBIC>
    </Id>
  </Pty1>
</RcvgSttlmPties>
```

* CPTY = Counterparty

* CCB = Correspondent central bank

2. Mobilisation/Demobilisation

2.3 CCBM instructions

Only relevant for A2A-counterparties

Example: demobilisation Banca d'Italia

```
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>MOTIITMMXXX</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>BITAITRRXXX</AnyBIC>
    </Id>
  </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>Receiving CSD</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank</AnyBIC>
    </Id>
  </Pty1>
</RcvgSttlmPties>
```

Example: mobilisation Banca d'Italia:

```
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>Delivering CSD</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank</AnyBIC>
    </Id>
  </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>MOTIITMMXXX</AnyBIC>
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>BITAITRRXXX</AnyBIC>
    </Id>
  </Pty1>
</RcvgSttlmPties>
```

Party 2 details to be included if necessary.

2. Mobilisation/Demobilisation

2.3.1 Transfers with CBL and Euroclear

For transfers with **Clearstream Banking Luxembourg (CBL)**, mandatory **T2S-conventions** exist **depending on the ISIN to be transferred**, as CBL is not directly connected to T2S. The settlement happens via **Bridge Accounts**. The counterparty details (page 15) and party 2 details (page 16) should be specified as follows:

For non-XS-ISINs:

Party CSD: DE05722 → BIC Code: DAKVDEFFXXX

Party BIC: CEDELULLXXX

Party 2 Details - BIC: T2S Party BIC of the used receiving/delivering account

Attention: ECMS instructions may not be visible in Xact for the counterparty as the instruction is waiting for settlement from bridge account 7201. Settlement is nevertheless possible.

For XS-ISINs:

Party CSD: LUB00289 → BIC Code: CEDELULLCPI

Party BIC: T2S Party BIC of the used receiving/delivering account

Common Reference: mandatory, without it the instruction will be cancelled by T2S with status „CSUB“.

2. Mobilisation/Demobilisation

2.3.1 Transfers with CBL and Euroclear

For transfers with Euroclear Bank Belgium exist **mandatory T2S-conventions. For transfers with other CSDs Bridge accounts are used for settlement.** The counterparty details (page 15) and party 2 details (page 16) should be specified as follows:

Transfers within Euroclear:

Party CSD: BE0429875591 → BIC Code: MGTCBE2SXXX

Party BIC: MGTCBEBEECL

Party 2 Details - BIC: T2S Party BIC of the used receiving/delivering account

Transfers between Euroclear and other CSDs:

Party CSD: Home-CSD of the central bank

Party BIC: MGTCBEBEECL (bridge account)

Party 2 Details - BIC: T2S Party BIC of the used receiving/delivering account

Attention: ECMS instructions may not be visible to the counterparty in the Euroclear GUI as the instruction is waiting for settlement from the bridge account. Settlement is nevertheless possible.

2. Mobilisation/Demobilisation

2.4 Marketside counter-instruction

To ensure a successful matching of instructions the „Opt-out“-indicator (no automatic market claim) has to be set to „yes“. The indicator for „partial settlement“ must be set to „NPAR“.

Example Clearstream CASCADE:

DCA/REF :		EMISS-EINF: N
SET-DAY : 10.08.2023	EX-TRD :	BATM/ADEA : N
BOERSENPL:	OPT-OUT: J	CLRNG PL :

PARTIAL SETTL IND:

Example Xact:

▼ Settlement parameters

Party hold	<input checked="" type="checkbox"/>
Counterparty hold	<input checked="" type="checkbox"/>
Priority	<input type="text"/>
Sett. transaction cond.	NOMC - No automatic market claim
Partial settlement	NPAR - Partial not allowed

2. Mobilisation/Demobilisation

2.4 Marketside counter-instruction

The DWP bank will support certain counterparties of the groups A, B, C and D with the settlement. The counterparties were informed at the begin of CPT2e about the created **ISINs and nominal** on the **ECMS internal accounts**, the usable **Clearstream accounts** and the **dedicated support time-slot**.

Point of contact at DWP: ECMS.Connect@dwppbank.de

Please instruct orders at DWP with enough time in advance (e.g. ½ business day).

Recommendation for data to be transmitted to DWP:

ISIN, nominal, trade date, settlement date, instruction type (RECE (mobilisation at Bundesbank) // DELI (demobilisation from Bundesbank)), custody chain + counterparty details (as seen in the ECMS input screen), party 2 details

2. Mobilisation/Demobilisation

2.5 U2A/A2A - Monitoring

ECMS distinguishes between customer instructions received (U2A/A2A) and settlement instructions sent to T2S.

Modul: Instructions and Positions

Monitoring of the issued customer instructions:

Path: Instructions and Positions >> MA Instruction >> Monitor >> Counterparty Instruction

→ Check for ECMS internal processing status, business validation errors and A2A messages sent out to the counterparty

Monitoring of the T2S Settlement instructions:

Path: Instructions and Positions >> MA Settlement Instructions >> Marketable Asset Settlement Instructions

→ T2S status and communication with T2S and A2A customers can be viewed here.

2. Mobilisation/Demobilisation

2.5 U2A/A2A – Monitoring – counterparty instructions

Check „MA Instruction“ (Counterparty-instruction): ECMS internal processing status and Business Validation Errors

Path: Instructions and Positions >> MA Instruction >> Monitor >> Counterparty Instruction

target services | Business Date 25/09/2023

Counterparty Instructions

Search: Counterparty MAI

Party & Instruction Reference: Counterparty: NCB Participant Asset Account, Party CSD: Trade Date, Business Status, Business Sub Status, Instruction Type: CSD of the T2s Account for regular collateral, Intended Settlement Date, Effective Settlement Date, ISIN, External Asset Account, Creation Date: 25/09/2023 00:00:00.000, Update Date

List: Counterparty MAI

Party & Instr. Reference	Instruction C	Instruction T	Business St.	Business Su.	Counterpart	NCB Partici	ISIN #	Quantity in F.	Trade Date #	Intended Set.	Effective Set.	CSD of the T.	CSD of the T.	Party CSD RL	Party CSD (P)	Being Cancel.	Creation Date	Updater User	Update Date
DeMob 20230...	MA020230925	Marketable A	Rejected		000159	DE000159MA...	DE000113548	300	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	DECPY0350	25/09/2023 1	
DeMob to be ...	MA020230925	Marketable A	Rejected		000159	DE000159MA...	DE000113548	250	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	DECPY0350	25/09/2023 1	
Demob Test 3	MA020230925	Marketable A	Rejected		000159	DE000159MA...	DE000113548	300	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	DECPY0350	25/09/2023 1	
Mob to be ca...	MA020230925	Marketable A	Cancelled		000159	DE000159MA...	DE000113548	100	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	STP	25/09/2023 1	
001TK000000...	MA020230925	Marketable A	Matched		000159	DE000159MA...	DE000113548	25,000	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	STP	25/09/2023 1	
Mob Test 202...	MA020230925	Marketable A	Matched		000159	DE000159MA...	DE000113548	1,000	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	STP	25/09/2023 1	
SIMFEST250...	MA020230925	Marketable A	Matched		000001	DE000001MA...	DE000113548	3,500,000	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	STP	25/09/2023 1	
SIMFEST250...	MA020230925	Marketable A	Matched		000001	DE000001MA...	DE000113548	1,500,000	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	STP	25/09/2023 1	
SIMFEST250...	MA020230925	Marketable A	Validated	Waiting for E.	000000	DE000000MA...	DE000113548	1,000,000	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	DECPY0350	25/09/2023 1	
SIMFEST250...	MA020230925	Marketable A	Validated	Waiting for E.	000000	DE000000MA...	DE000113548	4,000,000	25/09/2023	25/09/2023	DE05722	CBF	DE05722	CBF	No	25/09/2023 1	DECPY0350	25/09/2023 1	

History View

Your mobilisations/ demobilisations will be listed individually here.

Select an instruction (1) and click on „View“ (2) for further details.

ECMS internal processing status: a substatus indicates pending ECMS internal processes - the instruction has not been fully processed.

2. Mobilisation/Demobilisation

2.5 U2A/A2A - Monitoring

Possible status of MA Instructions:

Instructions with final status cannot be cancelled or edited anymore. If necessary, please instruct a new.

Status	Substatus	Explanation	Pending/Final
Validated		Passed the ECMS Business Validation Checks	Pending
Validated	Waiting for Settlement Date (SD)	Demobilisations are waiting, Pool-/Credit line updates will only take place on SD	Pending
Validated	Waiting Global Collateral Position Update	Pending Pool-/credit line update in ECMS	Pending
Sent for Settlement*		Instruction is sent to T2S	Pending
Matched*		Instruktion are matched in T2S	Pending
Confirmed	Waiting Global Collateral Position Update	Settlement in T2S complete, pending pool-/credit line-update in ECMS	Final
Confirmed*		Settlement is finalised in T2S and processed in ECMS	Final
Cancelled	Waiting Global Collateral Position Update	Canc. in T2S complete, pending pool-/credit line-update in ECMS	Final
Cancelled*		Canc. in T2S complete and processed in ECMS	Final
Rejected*		Rejected by ECMS or T2S	Final

2. Mobilisation/Demobilisation

2.5 U2A/A2A – Monitoring – counterparty instructions

Check: Business Validation Errors

Screen: „View Marketable Asset Settlement Instruction“

Screen-Component: Other details

Instruction Flags

Business Status	Business Sub Status	U2A Input
Rejected		Yes
Being Cancelled	Action To Validate	Is Rejected
No		No

Other Details

MA Settlement Instruction	Client Marketable Asset Movement	Client Asset Position
Business Validation Errors [1]	Receiving/Delivering Settlement Parties [4]	Notifications

Should an instruction fail the ECMS internal validation (format, not enough (free) collateral/assets...) „Business Validation Errors“ are reported. With a click on the button ECMS opens a screen with further explanations.

View: Business Validation Error

10

BR Name	Blocking
MAIN032	When performing a demobilisation, the asset position must be equal or greater than the quantity informed in the demobilisation instruction

2. Mobilisation/Demobilisation

2.5 U2A/A2A - Monitoring

Check: A2A communication with A2A counterparty

Screen: „View Counterparty Instruction“

Screen-Component: Other details

Instruction Flags

Business Status	Business Sub Status	U2A input
Cancelled		No
Being Cancelled	Action To Validate	Is Rejected
No		No

Other Details

MA Settlement Instruction Client Marketable Asset Movement Client Asset Position

Business Validation Errors [0] Receiving/Delivering Settlement Parties [4] Notifications

List : Failed Notifications

Notification Name	Message Identifier	Direction	Notifications Status	Error Description	Update Date	Creation Date
Settlement Status and Processing Advice	IS23091900000038	Out	Processed		19/09/2023 11:00:45:322	19/09/2023 11:00:43:503
Collateral Cancellation	MAI2023091900025	Out	Processed		19/09/2023 16:00:35:098	19/09/2023 16:00:31:075
Cancellation Status	IS23091900000159	Out	Processed		19/09/2023 16:00:32:379	19/09/2023 16:00:31:075
Instruction	A2ATST2023091912	In	Impacted		19/09/2023 16:00:18:352	19/09/2023 16:00:13:583
Settlement Status and Processing Advice	IS23091900000139	Out	Processed		19/09/2023 15:49:41:895	19/09/2023 15:49:40:670
Settlement Status and Processing Advice	IS23091900000036	Out	Processed		19/09/2023 11:00:21:148	19/09/2023 11:00:19:850
Instruction	A2ATST2023091901	In	Impacted		19/09/2023 11:00:22:451	19/09/2023 11:00:15:262
Settlement Status and Processing Advice	IS23091900000164	Out	Processed		19/09/2023 16:00:39:168	19/09/2023 16:00:37:588

Error „Missing technical address“: ECMS will always try to send settlement notifications via A2A communication to the counterparty. For this a technical address is necessary, which is not configured for counterparties with only U2A access. The error has no consequences for successful U2A testing.

2. Mobilisation/Demobilisation

2.5 U2A/A2A – Monitoring – T2S instructions

Check „MA Settlement Instructions“ (T2S-Instruction): T2S status and communication with T2S

Path: Instructions and Positions >> MA Settlement Instructions >> Marketable Asset Settlement Instructions

Instruction ID	Settlement In	T2S Reference	Instruction Type	Business Stat.	Business Sub.	ISIN	Quantity in F	Trade Date	Intended Sett.	Effective Sett.	Party CSD RI	Party CSD O	CSD of the T2	CSD of the T2	Being Cancell.	Updater User	Update Date	Creation Date
MA02020607	MD02020601	2206209904	Marketable As.	Confirmed		DE0001135481	137,800	22/06/2023	22/06/2023	22/06/2023	DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	22/06/2023 13.	22/06/2023 13.
MA02020612	MD02020601		Marketable As.	Sent for Settle...		DE0001135481	390,000	12/06/2023	12/06/2023		DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	23/06/2023 11.	12/06/2023 09.
MA02020621	MD02020602		Marketable As.	Rejected		DE0001135481	45,000	22/06/2023	22/06/2023		DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	22/06/2023 09.	22/06/2023 09.
MA02020623	MD02020602	2206209940	Marketable As.	Confirmed		DE0001135481	14,000	22/06/2023	22/06/2023	22/06/2023	DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	22/06/2023 09.	22/06/2023 09.
MA02020622	MD02020602	2206209940	Marketable As.	Confirmed		DE0001135481	60,000	22/06/2023	22/06/2023	22/06/2023	DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	22/06/2023 09.	22/06/2023 09.
MA02020623	MD02020602	2206209940	Marketable As.	Confirmed		DE0001135481	75,000	22/06/2023	22/06/2023	22/06/2023	DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	22/06/2023 08.	22/06/2023 08.
MA02020616	MD02020601	22061628897	Marketable As.	Confirmed		DE0001135481	275,000	16/06/2023	16/06/2023	16/06/2023	DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	19/06/2023 09.	16/06/2023 15.
MA02020615	MD02020601		Marketable As.	Confirmed		AT000042407	330,000	15/06/2023	15/06/2023	15/06/2023	A7000018122	CSD AT Clears...	A7000018122	CSD AT Clears...	No	STP	15/06/2023 11.	15/06/2023 10.
MA02020610	MD02020603	22052099190	Marketable As.	Canceled		NL0000002531	2,000,000	30/05/2023	30/05/2023		DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	14/06/2023 17.	30/05/2023 09.
MA02020612	MD02020601		Marketable As.	Sent for Settle...		DE000014000	650,000	12/06/2023	12/06/2023		DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	12/06/2023 09.	12/06/2023 09.

Your mobilisations/ demobilisations will be listed individually here.

Select an instruction (1) and click on „View“ (2) for further details.

2. Mobilisation/Demobilisation

2.5 U2A/A2A – Monitoring – T2S instructions

Check: T2S status (explanations included)

Screen: „View Marketable Asset Settlement Instruction“

Screen-Component: Asset Position Details

Asset Position Details

Market Marketable Asset Movement Market Marketable Asset Position

Receiving/Delivering Settlement Parties [4] Notifications [2] **T2S Instruction Status [1]**

After clicking on „T2S Instruction Status“, the following sub-screen opens below: more details can be displayed by clicking on „View“ – **please do not use the „Edit“-button.**

View : Status Details

10

T2S Code	T2S Status Description
REJT	IPRC

Edit **View**

View : Status Details > View : Status Details

Status Details Reason Details [1]

View : Reason Details

10

Message Reason Code Word	Message Reason Qualifier	Reason Narrative
ICAG	REJT	MVCV282 - The T2S Receiving Party specified is not consistent with the owner of the receiving securities account.

2. Mobilisation/Demobilisation

2.5 U2A/A2A – Monitoring – T2S instructions

Check: Notifications - T2S and A2A customer communication (sent sese.023/received sese.024/sese.025)

The screenshot shows the 'Asset Position Details' interface. At the top, there are two tabs: 'Market Marketable Asset Movement' and 'Market Marketable Asset Position'. Below these, there are three buttons: 'Receiving/Delivering Settlement Parties [4]', 'Notifications [3]' (highlighted with a red box), and 'T2S Instruction Status [3]'.

After clicking on „Notifications“, the following sub-screen opens below:

The screenshot shows the 'View : Notifications' sub-screen. It features a table with the following columns: Notification Name, Message Identifier, Notifications Status, Direction, Error Description, Update Date, and Creation Date. The table contains three rows of data. The first row is an 'Instruction' with a 'Processed' status and 'Out' direction. The second row is a 'SettlementStatusAndProcessingAdvice' with an 'Impacted' status and 'In' direction. The third row is an 'Instruction' with an 'Impacted' status and 'In' direction. Red text annotations are present in the 'Error Description' column for the second and third rows.

Notification Name	Message Identifier	Notifications Status	Direction	Error Description	Update Date	Creation Date
Instruction	MIDE202306270002	Processed	Out		27/06/2023 13:14:16.711	27/06/2023 13:14:14.670
SettlementStatusAndProcessingAdvice	1138407442001	Impacted	In	Sese.023 to T2S	27/06/2023 13:14:38.803	27/06/2023 13:14:35.753
Instruction	1138407447001	Impacted	In	Sese.024 to ECMS/customer Sese.025 to ECMS/customer	27/06/2023 13:18:27.580	27/06/2023 13:18:25.903

Each message is also available for download if the settlement is domestic with Clearstream (CBF).

2. Mobilisation/Demobilisation

2.5 U2A/A2A - Monitoring

Monitoring of collateral pool and credit line updates:

Modul: Collateral and Credit

Collateral value changes in the pool:

Pool overview >> Positions >> Pool Position >> Pool Position History*

Pool overview >> Pool overview*

Credit line updates sent to CLM (e.g. floating credit lines):

Payment And Credit Line Instruction >> Display Instruction**

Please note that additional roles are needed to access the screens:

* #72 (execution)/#73 (read only)

** #70 (execution)/#71 (read only)

3. Instruction Cancellation

Instruction guide and Monitoring

3. Instruction Cancellation

3.1 Check list: Successful completion of test cases

Rule: An ECB fundamental test case is passed, as soon as the cancellation of a (de-)mobilisation with one ISIN and with any delivery constellation (domestic/CCBM) was successfully tested.

ECMS_TC_CPTY 2 – Cancellation Marketable Asset Mobilisation (domestic or CCBM)

- ✓ There is a mobilisation with status „validated“, „sent for settlement“ or „matched“ waiting in the system
- ✓ The ECMS instruction reaches status „Cancelled“ without substatus (see page 28)

ECMS_TC_CPTY 4 – Cancellation Marketable Asset Demobilisation (domestic or CCBM)

- ✓ Enough holdings in ECMS to instruct a demobilisation
 - *Check holdings within ECMS: Modul: Instructions and Positions Client marketable asset position*
>> Client marketable asset position by position type >> Choose account and value date>> Search
- ✓ There is a demobilisation with status „validated“, „sent for settlement“ or „matched“ waiting in the system
- ✓ The ECMS instruction reaches status „Cancelled“ without substatus (see page 28)

Cut-off times for T2S-simulator in CPT2d:

07:00 (CEST/CET) Start of business day

17:45 (CEST/CET) Cut-Off for instructing (de-)mobilisations and cancellations

18:00 (CEST/CET) Cut-Off for processing (de-)mobilisations and cancellations

3. Instruction Cancellation

3.2 U2A - Instruction Issuance

Modul: Instructions and Positions (MegaCustody)

Screen: Instructions and Positions >> MA Instruction >> Input Instruction >> Counterparty MA Cancellation Instruction >> „Search“

Step 1: select an instruction to be **cancelled** + „click“ on „Cancel“

The screenshot shows the 'Counterparty MA Cancellation Instruction' search and list view in the Target Services ECMS interface. The search filters are set to 'MA Cancellation Instruction'. The list view shows the following data:

Instruction Id	Instruction 1	Business Sta.	Business Sub.	NCB Particp.	ISIN	Quantity in F.	Trade Date	Intended Sett.	Effective Sett.	Party CSD	CSD of the T2S	Being Cancell.	Updater User	Update Date	Denominatio.	Creation Date	Party's Instru.	Counterparty
MAI0230602	RFP	Sent for Settle...		DE00001MA-2	DE0001135481	145,000	28/06/2023	28/06/2023		DE95722Clear...	DE95722	No	STP	23/06/2023 1...	...	28/06/2023 0...	S109N011557	DE00001
MAI0230612	RFP	Sent for Settle...		DE00001MA-2	DE000A14KG	650,000	12/06/2023	12/06/2023		DE95722Clear...	DE95722	No	STP	12/06/2023 0...	...	12/06/2023 0...	MAI0230612	DE00001
MAI0230612	RFP	Sent for Settle...		DE00001MA-2	DE000A14KG	1,100,000	12/06/2023	12/06/2023		DE95722Clear...	DE95722	No	STP	12/06/2023 0...	...	12/06/2023 0...	MAI0230612	DE00001
MAI0230612	DFP	Sent for Settle...		DE00001MA-2	AT0000A24UY	25,000	12/06/2023	12/06/2023		AT000018122...	AT000018122	No	STP	12/06/2023 0...	...	12/06/2023 0...	DEMAI202306	DE00001
MAI0230602	RFP	Sent for Settle...		DE00001MA-2	AT0000A24UY	1,250,000	02/06/2023	02/06/2023		AT000018122...	AT000018122	No	STP	02/06/2023 0...	...	02/06/2023 0...	DEMAI202306	DE00001

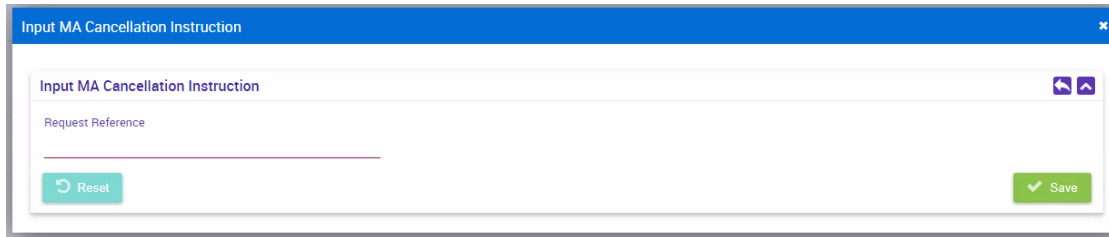
Instructions with final status cannot be cancelled and will not appear here.

Please check the status in the monitoring screens (status overview on page 33).

3. Instruction Cancellation

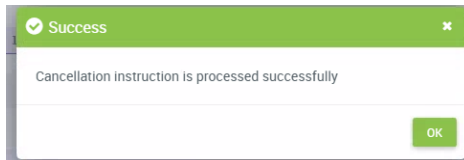
3.2 U2A - Instruction Issuance

Step 2: enter a **random Cancellation-Reference** + click on „Save“



The screenshot shows a web form titled "Input MA Cancellation Instruction". It features a text input field labeled "Request Reference" with a red underline. Below the input field are two buttons: a light blue "Reset" button with a circular arrow icon on the left, and a green "Save" button with a checkmark icon on the right. The form is enclosed in a blue header bar with the title and a close button (X).

Result: **Cancellation-Confirmation** and update of the business status to „Cancelled“ for both the customer instruction and the settlement instruction (see 3.3. Monitoring)



The screenshot shows a green success message dialog box with a white checkmark icon and the text "Success". Below the title bar, the message reads "Cancellation instruction is processed successfully". At the bottom right of the dialog is a green "OK" button.

3. Instruction Cancellation

3.2 U2A - Instruction - validate/reject (4 eyes principle)

Module: Instructions and Positions

Path: Validation/Rejection >> MA Instruction >> Validate/Reject - MA cancellation Instructions waiting user validation >> „Search“

List : Validate/Reject MA Cancellation instruction Waiting User Validation

Notification Name	Message Identifier	Direction	Notifications Status	Error Description	Update Date	Creation Date	Client Id
ManualCancellationRequestNotification	MAI2024071000057	In	WaitingValidation		10/07/2024 12:13:25:212	10/07/2024 12:13:25:212	52270

Buttons: Reject, Validate, View

After clicking on an instruction, the following buttons appear...

- ... View: instruction opens in view-mode so that the instruction data can be checked
- ... Validate: release/validate the instruction
- ... Reject: reject the instruction

3. Instruction Cancellation

3.3 A2A - Instruction Issuance

Only relevant for A2A-counterparties!

1. General header:

```
<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
  <Fr>
    <FIId>
      <FinInstnId>
        <BICFI>Counterparty BIC</BICFI>
        <ClrSysMmbId>
          <ClrSysId>
            <Prtry>ECMS</Prtry>
          </ClrSysId>
          <MmbId>A2A-User-Reference</MmbId>
        </ClrSysMmbId>
        <Othr>
          <Id>MARKDEFFXXX</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </Fr>
  <To>
    <FIId>
      <FinInstnId>
        <BICFI>TRGTXETTECM</BICFI>
        <Othr>
          <Id>MARKDEFFXXX</Id>
        </Othr>
      </FinInstnId>
    </FIId>
  </To>
  <BizMsgIdr>A2AMA20230530003</BizMsgIdr>
  <MsgDefIdr>sece.023.001.09</MsgDefIdr>
  <CreDt>2023-03-10T07:12:16Z</CreDt>
  <Sgntr>[...]</Sgntr>
</AppHdr>
```

Please take note of the cutoff times for issuing instructions - see Annex 4.2

Please check your user in the reference data module.

1. User Reference
2. Are the necessary roles assigned?
3. Is the DN* of the signature certificate stored?

*DN: Distinguished Name

3. Instruction Cancellation

3.3 A2A - Instruction

Only relevant for A2A-counterparties!

Message - Part I: Example

```
<SciesTxCxlReq>
  <AcctOwncxlTxId>
    <SciesStlmTxId>
      <TxId>Instruction-reference</TxId>
      <SciesMvmtTp>Instruction-type</SciesMvmtTp>
      <Pmt>FREE</Pmt>
    </SciesStlmTxId>
  </AcctOwncxlTxId>
  <SfkpgAcct>
    <Id>Internal Asset Account reference</Id>
  </SfkpgAcct>
  <TxDtls>
    <FinInstrmId>
      <ISIN>DE0001135481</ISIN>
    </FinInstrmId>
    <TradDt>
      <Dt>Trade Date</Dt>
    </TradDt>
    <StlmDt>
      <Dt>Valuta</Dt>
    </StlmDt>
    <StlmQty>
      <Qty>
        <FaceAmt>Face Amount</FaceAmt>
      </Qty>
    </StlmQty>
  </TxDtls>
</SciesTxCxlReq>
```

The instruction data must correspond to the instruction to be cancelled.

Reference of the cancellation = reference of the originating instruction (mobilisation/demobilisation)

Reference can be checked U2A in the following Screen:

Instructions and Positions >> Monitor >> Counterparty Instructions >> „Search“

Field: Party's Instruction Reference (see 3.3 U2A monitoring)

3. Instruction Cancellation

3.3 A2A - Instruction

Only relevant for A2A-counterparties!

Message - Part II: Example

```
<DlvrgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>Delivering CSD</AnyBIC> ←
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank/Bundesbank</AnyBIC> ←
    </Id>
  </Pty1>
</DlvrgSttlmPties>
<RcvgSttlmPties>
  <Dpstry>
    <Id>
      <AnyBIC>Receiving CSD</AnyBIC> ←
    </Id>
  </Dpstry>
  <Pty1>
    <Id>
      <AnyBIC>CPTY/Custodian bank/Bundesbank</AnyBIC> ←
    </Id>
  </Pty1>
</RcvgSttlmPties>
...
```

- * DlvrgSttlmPties: Delivering Settlement Parties
- * RcvgSttlmPties: Receiving Settlement Parties
- * CPTY = Counterparty

CSD and Party BIC are mandatory fields for the message blocks „Delivering Settlement Parties“* and „Receiving Settlement Parties“*.

Optionally, Safekeeping Accounts can be included.

Bundesbank-instructions data (domestic):

Pty1: MARKDEFFDIS
Safekeeping account: DAKV7069000

CSD:
Clearstream Banking Frankfurt (CBF):
DAKVDEFFXXX

Instruction data für CCBM:

Pty1: BIC of the custodian central bank
CSD: account-carrying, local CSD

3. Instruction Cancellation

3.4 U2A/A2A - Monitoring

Monitoring of the instruction status:

Monitoring of the issued customer instructions:

Instructions and Positions >> MA Instruction >> Monitor >> Counterparty Instruction >> „Search“

List: Counterparty MAI

Party's Instru...	Instruction I...	Instruction T...	Business St...	Business Su...	Counterpart...	NCB Particip...	ISIN #	Quantity in F...	Trade Date	Intended Set...	Effective Set...	CSD of the T...	CSD of the T...	Party CSD Ri...	Party CSD (P...	Being Canc...	Creation Dat...	Updater Use...	Update Date
STORNOTESTO...	MAI2023062...	Marketable A...	Cancelled				DE00011354...	146,000	28/06/2023	28/06/2023		DE05722	CSD DE Clear...	DE05722	CSD DE Clear...	No	28/06/2023 1...	STP	28/06/2023 1...

*bordered in yellow: The instruction reference which must be specified in the A2A Cancellation.

Monitoring of the T2S settlement-instructions:

Instructions and Positions >> MA Settlement Instructions >> Marketable Asset Settlement Instructions >> „Search“

List: Marketable Asset Settlement Instructions

Instruction Id	Settlement In...	T2S Referenc...	Instruction T...	Business Sta...	Business Sub...	ISIN #	Quantity in F...	Trade Date	Intended Set...	Effective Set...	Party CSD Ri...	Party CSD (P...	CSD of the T2...	CSD of the T2...	Being Cancell...	Updater User...	Update Date	Creation Date...
MAI20230628...	MIDE2023062...	23062809058...	Marketable As...	Cancelled		DE0001135481	146,000	28/06/2023	28/06/2023		DE05722	CSD DE Clears...	DE05722	CSD DE Clears...	No	STP	28/06/2023 1...	28/06/2023 1...

3 Instruction Cancellation

3.4 U2A/A2A - Monitoring

Screen: „View Marketable Asset Settlement Instruction“

Screen-Component: Asset Position Details

Check 1: Notifications (sent sese.020/received sese.027 → sese.024)

The screenshot shows the 'Asset Position Details' screen with a navigation bar containing four buttons: 'Market Marketable Asset Movement', 'Market Marketable Asset Position', 'Receiving/Delivering Settlement Parties [4]', and 'Notifications [6]'. The 'Notifications [6]' button is highlighted with a red rectangle.

After clicking on „Notifications“, the following sub-screen opens below:

The screenshot shows the 'View: Notifications' sub-screen with a table of notification messages. The table has columns for Notification Name, Message Identifier, Notifications Status, Direction, Error Description, Update Date, and Creation Date. The 'Cancellation status' row is highlighted in blue.

Notification Name	Message Identifier	Notifications Status	Direction	Error Description	Update Date	Creation Date
Instruction	MIDE202306280004	Processed	Out		28/06/2023 16:11:53:864	28/06/2023 16:11:51:773
SettlementStatusAndProcessingAdvice	1138467893001	Impacted	In		28/06/2023 16:12:10:342	28/06/2023 16:12:05:591
Instruction - Cancellation Request	C230628000000019	Processed	Out		28/06/2023 16:23:23:618	28/06/2023 16:23:22:239
Cancellation status	1138467936001	Impacted	In		28/06/2023 16:23:37:879	28/06/2023 16:23:35:381
SettlementStatusAndProcessingAdvice	1138467937001	Impacted	In		28/06/2023 16:23:42:148	28/06/2023 16:23:41:241

Each message is also available for download.

3 Instruction Cancellation

3.4 U2A/A2A - Monitoring

Check 2: T2S Status explanations included

Asset Position Details

Market Marketable Asset Movement	Market Marketable Asset Position	
Receiving/Delivering Settlement Parties [4]	Notifications [2]	T2S Instruction Status [1]

After clicking on „T2S Instruction Status“, the following sub-screen opens below:

View : Status Details

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T2S Code	T2S Status Description
CAND	CPRC

4. Annex – Further information for test and use after Go-Live

- 4.1 Commonly used CBF and CBL Clearstream Accounts
- 4.2 Cut-off times (short business day - ECMS UTEST)
- 4.3 BIC-Codes for CSDs
- 4.4 Coordinated BIC-codes for Correspondent Central Banks

4. Annex

4.1 Commonly used CBF Omnibus-Accounts

CBF Account	T2S Party BIC	Account owner/custodian bank
DAKV7004000	COBADEFFXXX	Commerzbank
DAKV2007000	DWPBDEFFBYF	Omnibusaccount Bayern LB
DAKV4003000	DWPBDEDDXXX	Omnibusaccount DWP Bank
DAKV7268000	DWPBDEFFDZB	Omnibusaccount DWP Bank DZ Bank
DAKV7703000	DEUTDEFFDSO	Deutsche Bank
DAKV6063000	LKBWDE6KXXX	Landeskreditbank Baden Württemberg
DAKV7010000	DWPBDEFFHLB	Landesbank Hessen-Thüringen
DAKV8019000	DWPBDEFFNLB	Norddeutsche Landesbank
DAKV2215000	FMBKDEMM115	Caceis Bank (nutzt z. B. UniCredit)
DAKV1230000	IBBBDEBBXXX	Investitionsbank Berlin
DAKV7091000	LAREDEFFXXX	Landwirtschaftliche Rentenbank
DAKV4201000	DAAEDED401	Deutsche Apotheker und Ärztebank
DAKV2096000	DWPBDEFFBYE	Bayerische Landesbank
DAKV7094000	SOLADESTXXX	Landesbank Baden Württemberg
DAKV7259000	PARBDEFFXXX	BNP Paribas
DAKV7008000	SMHBDEFFXXX	UBS
DAKV7052000	METZDEFFXXX	Bankhaus Metzler
DAKV2107000	INGDDEFFTSY	ING-Diba
DAKV2010000	MHYPDEMMXXX	Münchener Hypothekenbank

4. Annex

4.1 Commonly used CBL Omnibus-Accounts

CBL Account	T2S Party BIC	Account owner/custodian bank
64003	DWPBDEDDXXX	Omnibusaccount DWP Bank
51214	DWPBDEDDXXX	Omnibusaccount DWP Bank DZ Bank
51215	DWPBDEDDXXX	Omnibusaccount DWP Bank DZ Bank - quellensteuerbefreit
50920	DWPBDEDDXXX	Omnibusaccount DWP Bank Landesbank Hessen-Thüringen
50917	unpublished	Omnibusaccount DWP Bank Landesbank Hessen-Thüringen quellensteuerbefreit
51534	DWPBDEDDXXX	Omnibusaccount DWP Bank Nord LB
67079	DGZFDEFFXXX	DekaBank
51190	DWPBDEDDXXX	Omnibusaccount DWP Bank Bayern LB
51191	DWPBDEDDXXX	Omnibusaccount DWP Bank Bayern LB ITL TX/UK
51192	DWPBDEDDXXX	Omnibusaccount DWP Bank Bayern LB EB
50915	DWPBDEDDXXX	Omnibusaccount DWP Bank Landesbank Saar
50919	DWPBDEDDXXX	Omnibusaccount DWP Bank Landesbank Saar UK 0.5

4. Annex

4.2 ECMS Cut-off times (short business day on ECMS UTEST)

ECMS Instruction-Type/Event	ECMS Cut-off standard day Monday - Thursday	ECMS Cut-off release day Friday
FTDs & OMOs	15:15	13:45
Cash Collateral	15:15	13:45
Credit Freezing	15:15	13:45
Maximum credit line	15:15	13:45
Mobilisation & Demobilisation	15:15	13:45
Triparty reports & decrease requests	15:15	13:45
MLOR (Counterparties)	15:45	14:15
MLOR (NCB act on behalf)	16:10	14:40
End of day	16:10	14:40
CLM	16:15	14:45

4. Annex

4.3 BIC Codes for CSDs

Only relevant for A2A-counterparties!

BIC-Codes for CSDs:

Land	SSS Name	BIC Code
Austria	OEKB CSD GmbH	OCSDATWWXXX
Belgium	Euroclear Bank	MGTCBE2SXXX
Belgium	NBB Clearing	NBBEBEBB216
Croatia	Croatian Central Securities Depository (SKDD)	SDAHR22XXX
Estonia	Estonia Central Securities Depository (EVK)	LCDELV22XXX
Finland	Euroclear Finland	APKEFIHHXXX
France	Euroclear France	SICVFRPPXXX
Greece	BOGS	BNGRGRAASSS
Ireland	Euroclear Bank	MGTCBE2SXXX

4. Annex

4.3 BIC Codes for CSDs

Only relevant for A2A-counterparties!

Land	SSS Name	BIC Code
Italy	Monte Titoli/Euronext Milan	MOTIITMMXXX
Latvia	Latvian Central Depository (LCD)	LCDEKV22XXX
Lithuania	Central Securities Depository of Lithuania	LCDEKV22XXX
Luxembourg	LuxCSD	LUXCLULLXXX
Malta	Central Securities Depository	XMALMTMTXXX
Netherlands	Euroclear Netherlands	MGTCBE2SXXX
Portugal	Interbolsa	IBLSPTPPXXX
Slovakia	Central depozitar cennych papierov SR (CDSR)	CSDSSKBAXXX
Slovenia	Centralna Klirinsko Depotna Druzba (KDD)	KDDSSI22XXX
Spain	Iberclear	IBRCESMMXXX

4. Annex

4.4 Coordinated BIC Codes of Correspondent Central Banks

Only relevant for A2A-counterparties!

BIC-Codes for Correspondent Central Banks - please note the test offer in chapter 1:

Some BICs are still under review and will be delivered as soon as possible.

Italy	Banca d'Italia	BITAITRRXXX
Austria	Österreichische Nationalbank	NABAATWWECM
Spain	Banco de España	ESPBESMMCCB
Finland	Suomen Pankki	SPFBIHHXXX
France	Banque de France	BDFEFR2T282
Greece	Bank of Greece	?
Croatia	Hrvatska Norodna Banka	SDAHHR22XXX
Ireland	Central Bank of Ireland	IRCEIE2DCCB
Lithuania	Lietuvos banka	LIABLT2ECM
Luxembourg	Banque Central du Luxembourg	BCLXLULLXXX
Latvia	Latvijas Banka	LACBLV2XXX

4. Annex

4.4 Coordinated BIC Codes of Correspondent Central Banks

Only relevant for A2A-counterparties!

BIC-Codes for Correspondent Central Banks - please note the test offer in chapter 1:

Malta	Central Bank of Malta	MALMTMTXXX
Netherlands	De Nederlandsche Bank	FLORNL2AXXX
Portugal	Banco de Portugal	BGALPTPLPTP
Slovenia	Banka Slovenije	BSLJSI2XXXX
Slovakia	Národná banka Slovenska	NBSBSKBXXXX
Estonia	Eesti Pank	EPBEEE2XXXX
Belgium	Banque Nationale de Belgique	ECMSBEBBCCB