

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

Version	Date	Description of the changes
1.6	22.03.2024	<ul style="list-style-type: none"> <li>1 Update test offer and test-ISINs</li> <li>2.2.1/2.3.1 Update for transfers with Euroclear, Common Reference for transfer of XS-ISINs with a CBL account</li> <li>2.5/3.4 Error „missing technical address“</li> <li>4 Update of BICs for CSDs and central banks</li> </ul>
1.7	08.04.2024	<ul style="list-style-type: none"> <li>1 Introduction T2S-/CLM-simulator</li> <li>2.2/2.3 Common Reference - simulator Disclaimer</li> <li>2.4 Marketside Leg not necessary during CPT2d</li> <li>4.1 CBL Omnibus Accounts</li> <li>4.5 Scenario/Common Reference-combinations for the T2S simulator</li> </ul>
1.8	19.04.2024	<ul style="list-style-type: none"> <li>2.2/2.3/3.2/3.3 Adjustment of the cutoff-times</li> <li>2.2/2.3 Same-time settlement - 4CB Feedback for wrong answer behavior of T2S simulator for instructions with future settlement date</li> </ul>

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# 1. Test rules

Test scenarios and conditions

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-ISIN:** DE0001135481, XS1555331617, IT0005491250

## **Necessary roles for testing:**

The instruction is entered using the **2-Eyes-Principle**. Please check whether your user has the required “Super Validator“ role.

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

For A2A user: ECMS ENTITY - A2A MARKETABLE ASSETS EXECUTION

# 1. Test rules

## Introduction: T2S-/CLM-simulator

### The T2S simulator

During the test phase CPT2d (start: 11.04.2024 after green light from Bundesbank) no communication with T2S will take place. The connected T2S-simulator will simulate the expected T2S messages according to a chosen scenario or via default.

### **Mobilisation/Demobilisation:**

The scenario is selected by entering a „**Common Reference**“. This is **required for both U2A and A2A instructions** (see Chapter 2.2/2.3, Annex 4.5).

**If no Common reference is provided, the simulator will answer with the default-scenario (settlement of the instruction).**

### **Cancellation:**

Cancellations will be processed by default. No additional information is required.



# 1. Test rules

## Introduction: T2S-/CLM-simulator

### The CLM simulator

During the test phase CPT2d no communication with CLM will take place. The connected CLM-simulator will simulate the expected CLM messages according to a scenario specified by 4CB. All messages are answered either positively or negatively.

11.04.2024 - End of CPT2d

All instructions will be settled.

**Please note, that this also applies to credit line updates resulting from (de-)mobilisations.**

## 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
- ✓ 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
- ✓ 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 shows a web interface with two main sections: 'General Informations' and 'Additional Informations'. The 'General Informations' section contains several input fields: 'Party's Instruction Reference' (text input), 'Instruction Type' (dropdown menu), 'Securities Transaction Type' (dropdown menu), 'Counterparty' (text input with a magnifying glass icon), 'NCB Participant Asset Account' (text input with a magnifying glass icon), 'ISIN' (text input with a magnifying glass icon), 'ISIN Description' (text input), 'Quantity in FAMT' (text input), 'Denomination Currency' (text input), 'Trade Date' (text input with a calendar icon), and 'Intended Settlement Date' (text input with a calendar icon). The 'Additional Informations' section contains a 'Common Reference' text input 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) - please instruct with settlement date = current date as the simulator has problems handling a future settlement date

*Example: Trade date: 10.07.2023 - Valuta: 12.07.2023*

*Trade date: 11.07.2023 - Valuta: 11.07.2023*

**Common Reference:** optional - for choosing a certain answer scenario for the T2S simulator. If left empty the default scenario of the T2S simulator (settlement) will be triggered. An overview of the possible answer scenarios and the respective common references can be found in the annex.

## 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).

Custody Chain

CSD of the T2S Account for regular collateral External Asset Account External Asset Account owner

**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

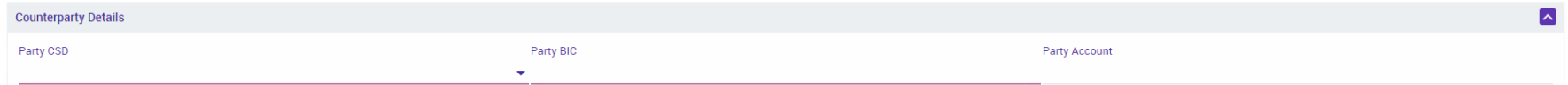


## 2. Mobilisation/Demobilisation

### 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		
BIC	Account ID	
Scheme name	Proprietary identification	Issuer

**DWP-Customers:** Specification of Customer BIC 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.

Please note that the Party Level 2 is not working correctly, as it is always assigned to the custody chain (to the central bank side). (PCR 113)

## 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).

**Not necessary with the T2S simulator.**

## 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:

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

```
<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 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>Trade date</Dt> ←
        </TradDt>
        <SttlmDt>
          <Dt>
            <Dt>Valuta</Dt> ←
          </Dt>
        </SttlmDt>
      </TradDtIs>
      <FinInstrmId>
        <ISIN>DE0001135481</ISIN> ←
      </FinInstrmId>
      <QtyAndAcctDtIs>
        <SttlmQty>
          <Qty>
            <FaceAmt>Face amount</FaceAmt> ←
          </Qty>
        </SttlmQty>
        <SfkpgAcct>
          <Id>Internal Asset Account Reference</Id> ←
        </SfkpgAcct>
      </QtyAndAcctDtIs>
      <SttlmParams>
        <SctiesTxTp>
          <Cd>REPU</Cd>
        </SctiesTxTp>
        <SttlmTxCond>
          <Cd>NOMC</Cd>
        </SttlmTxCond>
        <Prt1SttlmInd>NPAR</Prt1SttlmInd>
      </SttlmParams>
    </SctiesSttlmTxInstr>
  </Document>
</IGXMessage>
```

Customise the **mandatory fields**.

#### Please note for simulator test phase CPT2d:

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)

Please instruct with settlement date = current date as the T2S simulator is unable to settle on future settlement dates.

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://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 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)** 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 → 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“. **Not necessary with the T2S simulator.**

## 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 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

**Not relevant during simulator test phase CPT2d!**

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
- Counterparty hold
- Priority
- Sett. transaction cond.
- Partial settlement

## 2. Mobilisation/Demobilisation

### 2.4 Marketside counter-instruction

**Not relevant during simulator test phase CPT2d!**

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 CPT2c about the created **ISINs and nominal** on the **delivering accounts** and the **dedicated support time-slot**.

**Point of contact at DWP:** [ECMS.Connect@dwppbank.de](mailto: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 ID, Instruction Type, ISIN, CSD of the T2: Account for regular collateral, External Asset Account, Intended Settlement Date, Effective Settlement Date, Creation Date: 25/09/2023 00:00:00.000, Update Date

List: Counterparty MAI

Party & Instr. Reference	Instruction ID	Instruction Type	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	Waiting for E.	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
<b>Sent for Settlement*</b>		Instruction is sent to T2S	Pending
<b>Matched*</b>		Instruktion are matched in T2S	Pending
Confirmed	Waiting Global Collateral Position Update	Settlement in T2S complete, pending pool-/credit line-update in ECMS	Final
<b>Confirmed*</b>		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
<b>Cancelled*</b>		Canc. in T2S complete and processed in ECMS	Final
<b>Rejected*</b>		Rejected by ECMS <b>or</b> 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

The screenshot shows the 'Marketable Asset Settlement Instructions' page in the Target ECMS system. The top navigation bar includes the Target ECMS logo, the business date '26/06/2023', and user information. Below the navigation bar is a search and filter area with various dropdown menus and input fields for filtering instructions. The main area contains a table titled 'List: Marketable Asset Settlement Instructions'. The table has columns for 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, and Creation Date. A red arrow points to the first row of the table. At the bottom right of the table, there are 'History' and 'View' buttons, with the 'View' button highlighted by a red box and a red number '2' next to it.

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
MA02020602	MD02020602	2206209004	Marketable As.	Confirmed		DE0001135481	137,800	21/06/2023	21/06/2023	21/06/2023	DE95722	CSD DE Clears...	DE95722	CSD DE Clears...	No	STP	23/06/2023 13:	23/06/2023 13:
MA02020612	MD02020612		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	MD02020621		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	MD02020623	2206209040	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:
MA02020627	MD02020627	2206209040	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:
MA02020629	MD02020629	2206209040	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	MD02020616	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	MD02020615		Marketable As.	Confirmed		AT000042407	330,000	15/06/2023	15/06/2023	15/06/2023	AT000018122	CSD AT Clears...	AT000018122	CSD AT Clears...	No	STP	15/06/2023 11:	15/06/2023 10:
MA02020510	MD02020510	22051008190	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	MD02020612		Marketable As.	Sent for Settle...		DE0001135481	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.

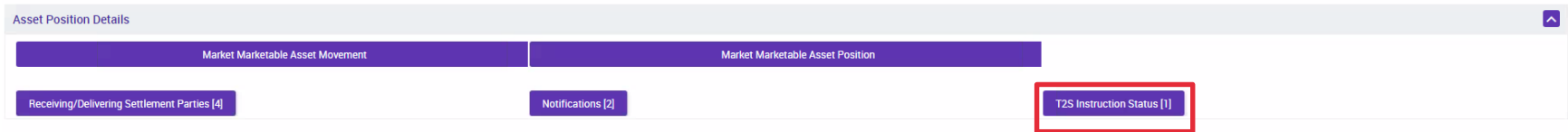
## 2. Mobilisation/Demobilisation

### 2.5 U2A/A2A – Monitoring – T2S instructions

**Check:** T2S status (explanations included)

**Screen:** „View Marketable Asset Settlement Instruction“

**Screen-Component:** Asset Position Details

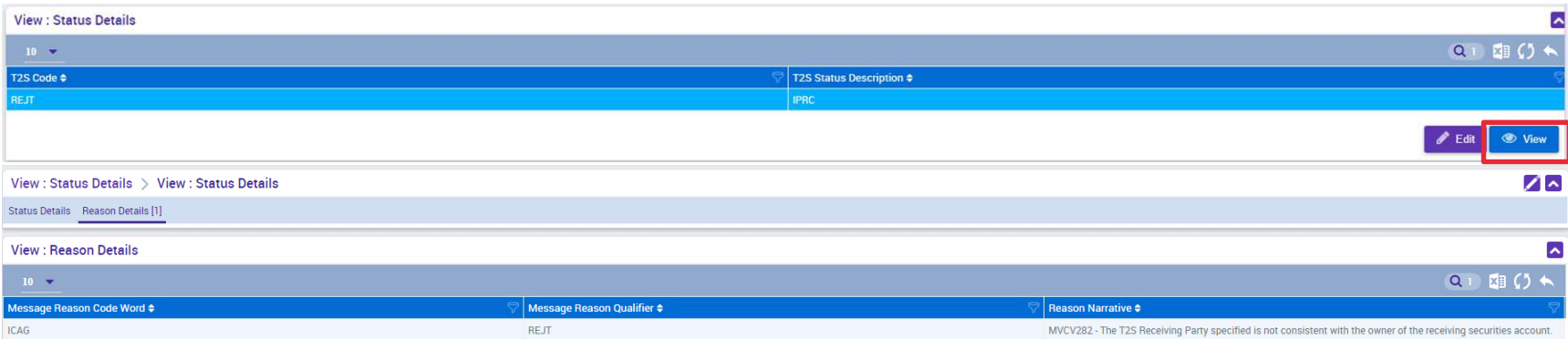


Asset Position Details

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)

Asset Position Details

Market Marketable Asset Movement | Market Marketable Asset Position

Receiving/Delivering Settlement Parties [4] | **Notifications [3]** | T2S Instruction Status [3]

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

View: Notifications

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

Download

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  
→ **Instruct with D+1 or Common Reference to avoid immediate settlement of the instruction due to the simulator.**
- ✓ 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  
→ *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  
→ **Instruct with D+1 or Common Reference to avoid immediate settlement of the instruction due to the simulator.**
- ✓ 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 Instr.	Counterparty
MAI0230602	RFP	Sent for Settle...		DE00001MA-2	DE0001135481	145,000	28/06/2023	28/06/2023		DE95722Clear...	DE95722	No	STP	28/06/2023 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

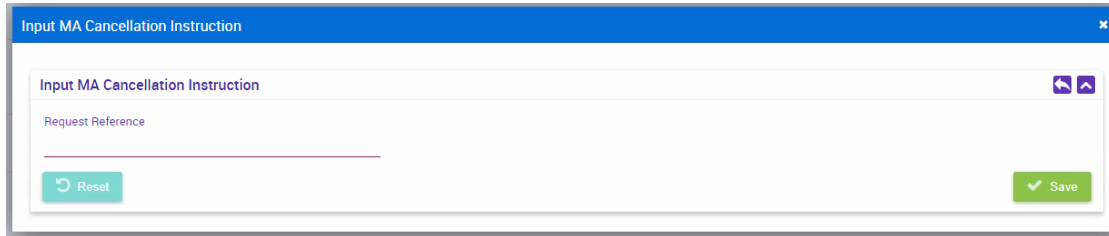
Instructions with final status cannot be cancelled and will not appear here.

Please check the status in the monitoring screens.

# 3. Instruction Cancellation

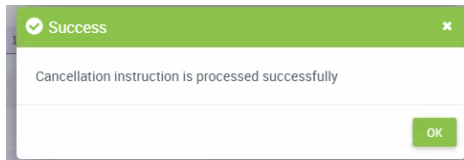
## 3.2 U2A - Instruction Issuance

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



The screenshot shows a dialog box 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 "Reset" button on the left and a "Save" button on the right. The "Save" button is highlighted in green, indicating it is the active or intended action.

**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 confirmation dialog box with a green header bar containing a checkmark icon and the word "Success". The main text area displays the message "Cancellation instruction is processed successfully". At the bottom right, there is an "OK" button.

# 3. Instruction Cancellation

## 3.3 A2A - Instruction Issuance

Only relevant for A2A-counterparties!

1. General header:

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

```
<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 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>
  <AcctOwncxlReq>
    <SciesStlmTxId>
      <TxId>Instruction-reference</TxId>
      <SciesMvmtTp>Instruction-type</SciesMvmtTp>
      <Pmt>FREE</Pmt>
    </SciesStlmTxId>
  </AcctOwncxlReq>
  <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

### Instruktionsdaten 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 Cancell...	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
<b>Cancellation status</b>	<b>1138467936001</b>	<b>Impacted</b>	<b>In</b>		<b>28/06/2023 16:23:37:879</b>	<b>28/06/2023 16:23:35:381</b>
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
- 4.5 T2S-simultor scenario/common reference combinations

## 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
<b>End of day</b>	<b>16:10</b>	<b>14:40</b>
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

## 4. Annex

### 4.5 T2S-simualtor scenario/common reference combinations

Message Type In	Rule Id	Common ID/ Common Reference / Rule	Rule Type	Message Type Out #1	Message Type Out #2	Message Type Out #3
Sese.023.001.09	T2S_SESE.023_SET_01 (Default)	SESE023SET1	Settled	sese.024 (Accepted)	sese.024 (Matched)	sese.025 (Settled)
	T2S_SESE.023_ACC_01	SESE023ACC1	Accepted	sese.024 (Accepted)		
	T2S_SESE.023_MTC_01	SESE023MTC1	Matched	sese.024 (Accepted)	sese.024 (Matched)	
	T2S_SESE.023_RJT_01	SESE023RJT1	Rejected	sese.024 (Accepted)	sese.024 (Rejected)	
	T2S_SESE.023_PDG_01	SESE023PDG1	Pending (lack of securities)	sese.024 (Accepted)	sese.024 (Matched)	sese.024 (lack of securites)
	T2S_SESE.023_PDG_01	SESE023PDG2	Pending (instruction on hold)	sese.024 (Accepted)	sese.024 (Matched)	sese.024 (instruction on hold)
	T2S_SESE.023_CAN_01	SESE023CAN1	Cancelled	sese.024 (Cancelled)		
	<b>Default</b>	Any message that does not include the reason, the simulator will trigger the rule id - T2S_SESE.023_SET_01				
Sese.020	T2S_SESE.020_EX_01 (Default)	Trade Date = System Date	Cancelled	sese.027 (Accepted)	sese.027 (Executed)	sese.024 (Cancelled)
	<b>Default</b>	Any message sese.020 sent to Simulator will trigger T2S_SESE.020_EX_01				