

Operational profile for Ancillary Systems settling on the SSP



WGT2/2009/088-annex2

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

It is applicable to ancillary systems that are settling on the SSP. Additionally, changes expected for the 4 years¹ after the migration are indicated in a specific section.

Contacts

AS name	Clearstream Banking Frankfurt AG (CBF), Frankfurt am Main
Contact person (*)	Volker Kresin
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E-mail address	Bofcash[at]clearstream.com
Relevant Central Bank	<u>Deutsche Bundesbank</u>

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

1. Type of Ancillary System

1.1 Type of AS

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

1.2 Criticality of the system according to Oversight classification: **critical**

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

Operational profile for Ancillary Systems settling on the SSP



2. Settlements

2.1 Is the system using the ASI? Yes No

(if no, go to § 4)

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

Procedure 1 (Liquidity transfer, real-time mode)

Business case²: _____

Settlement window: from HH:MM to HH:MM
from HH:MM to HH:MM

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

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

Business case: Gross DvP Settlement

Settlement window: from 07:00 to 17:40 for EUR GC Pooling

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

Procedure 3 (Bilateral settlement, batch mode)

Business case: Non-Bund Corporate Actions payments and other payments

Options: Information period (duration 1 min)

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

Procedure 4 (Standard multilateral settlement, batch mode)

Business case:

Options: Information period (duration in min from time HH:MM)
 Settlement period (until) duration in min until HH:MM
 Guarantee fund

Procedure 5 (Simultaneous multilateral settlement, batch mode)

Business case: _____

Options: Information period (duration in min from time HH:MM)
_____ Settlement period (until) duration 0 until HH:MM
in min until HH:MM

Guarantee fund

Procedure 6 (Dedicated liquidity)

Business case:

Daylight business settlement window from _____ from HH:MM to HH:MM

Night settlement settlement window from _____ from HH:MM to HH:MM

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

Operational profile for Ancillary Systems settling on the SSP



3. Types of accounts ³

3.1 What types of accounts are used?

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

4. Payment Module participation ⁴

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

4.2 If yes, what types of payments are used?

- Financial transfers (MT202) – Business case⁵: financial transfers from settlement
- Directs debits (MT204) – Business case: _____

5. Night settlement

5.1 Does the system operate night settlement cycles? Yes No

5.2 If yes, what types of account are involved?

- Sub-accounts (dedicated liquidity)
- Mirror accounts

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

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

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

6. AS information ⁶

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

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

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

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

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

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6.2 If yes, what information is conveyed?

- Information on the settlement (*batch number if more than one settlement occurs during the day*)
- Optional "debtor /creditor" information (*when different from the settlement bank*)
If selected, what kind of information is conveyed on debtor/creditor? ⁷
- Name
 - BIC
 - Account identifier
- Other: pls. refer to cust. info

7. Cross-system settlement

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

If yes, please indicate with which systems

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

Type of change: Please select

Envisaged date: select

Change description: select

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

[Please go to the next page]

⁷ Multiple choices possible

Operational profile for Ancillary Systems settling on the SSP



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It is applicable to ancillary systems that are settling on the SSP. Additionally, changes expected for the 4 years¹ after the migration are indicated in a specific section.

Contacts

AS name	Eurex Clearing AG, Frankfurt am Main
Contact person (*)	Mathias Michel
Telephone	+49 69 211 15206
Fax	+49 69 211 13191
E-mail address	treasury[at]deutsche-boerse.com
Relevant Central Bank	<u>Deutsche Bundesbank</u>

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

1. Type of Ancillary System

1.1 Type of AS

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

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

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

Operational profile for Ancillary Systems settling on the SSP



2. Settlements

2.1 Is the system using the ASI? Yes No

(if no, go to § 4)

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

Procedure 1 (Liquidity transfer, real-time mode)

Business case²: _____

Settlement window: from HH:MM to HH:MM
from HH:MM to HH:MM

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

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

Business case: The Eurex Clearing AG is the central counterpart for Eurex business and completes the payments for their participants. Collection of margin calls as well as liquidity transfers will be forwarded to the members account.

Settlement window: _____ from 07:00 to 17:30
from HH:MM to HH:MM

Options: Scheduled time (from) Settlement period (6 hrs)

Procedure 3 (Bilateral settlement, batch mode)

Business case: _____

Options: Information period (duration min from time 07:00)

Settlement period (until) duration 0 until 17:00
in min until HH:MM

Procedure 4 (Standard multilateral settlement, batch mode)

Business case: _____

Options: Information period (duration in min from time HH:MM)
 Settlement period (until) duration in min until HH:MM
 Guarantee fund

Procedure 5 (Simultaneous multilateral settlement, batch mode)

Business case: _____

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

Guarantee fund

Procedure 6 (Dedicated liquidity)

Business case: _____

Daylight business settlement window from HH:MM to HH:MM
_____ from HH:MM to HH:MM

Night settlement settlement window from HH:MM to HH:MM
_____ from HH:MM to HH:MM

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

Operational profile for Ancillary Systems settling on the SSP



3. Types of accounts ³

3.1 What types of accounts are used?

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

4. Payment Module participation ⁴

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

4.2 If yes, what types of payments are used?

- Financial transfers (MT202) – Business case⁵: Liquidity transfers
- Directs debits (MT204) – Business case: _____

5. Night settlement

5.1 Does the system operate night settlement cycles? Yes No

5.2 If yes, what types of account are involved?

- Sub-accounts (dedicated liquidity)
- Mirror accounts

5.3 How many settlement cycles are taking place during night settlement? ____

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

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

6. AS information ⁶

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

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

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

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

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

Operational profile for Ancillary Systems settling on the SSP



6.2 If yes, what information is conveyed?

- Information on the settlement (*batch number if more than one settlement occurs during the day*)
- Optional “debtor /creditor” information (*when different from the settlement bank*)
If selected, what kind of information is conveyed on debtor/creditor? ⁷
- Name
- BIC
- Account identifier
- Other:

7. Cross-system settlement

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

If yes, please indicate with which systems

AS name

AS name

AS name

AS name

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

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

[Please go to the next page]

⁷ Multiple choices possible

Migration profile for Ancillary Systems settling in the SSP



From 1 December 2008 onwards

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

It is applicable to ancillary systems that will migrate to the SSP on the same day as their central bank.

It describes the situation on the first day after migration. Additionally, changes expected for the 4 years after the migration are indicated in a specific section.

Contacts

AS name from 01.12.2008 onwards	ECC European Commodity Clearing AG (ECC)
Contact person (*)	Marcel Schulz
Telephone	+49 341 24680 444
Fax	+49 341 24680 409
E-mail address	
Relevant Central Bank	Deutsche Bundesbank

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

1. Type of Ancillary System

1.1 Type of AS

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

1.2 Criticality of the system

Critical

* Criticality according to oversight classification

2. Settlements

Migration profile for Ancillary Systems settling in the SSP



2.1 Will you use the ASI? Yes No

(if no, go to § 4)

2.2 If yes, which settlement procedure(s) do you intend to use?

Procedure 1 (Liquidity transfer, real-time mode)

Business case¹: _____

Settlement window: from HH:MM to HH:MM

from HH:MM to HH:MM

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

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

Business case: ECC acts as a central counterparty for the clearing & settlement of spot and derivatives market transaction. Payments flows like commodity payments, option premium, variation margin and margin call's will be debited and credited.

Settlement window: from 07:00 to 17:30

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

Procedure 3 (Bilateral settlement, batch mode)

Business case:

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

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

in min until HH:MM

Procedure 4 (Standard multilateral settlement, batch mode)

Business case: _____

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

_____ Settlement period (until) duration in min until HH:MM

in min until HH:MM

Guarantee fund

Procedure 5 (Simultaneous multilateral settlement, batch mode)

Business case: _____

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

_____ Settlement period (until) duration in min until HH:MM

in min until HH:MM

Guarantee fund

Procedure 6 (Dedicated liquidity)

Business case: _____

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

_____ from HH:MM to HH:MM

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

2.3 Through which CB(s) will you settle your transactions? **DE**

Migration profile for Ancillary Systems settling in the SSP



3. Types of accounts ²

3.1 What types of accounts will you use?

- Mirror account (models 1, 3 and 6)
- Technical account (models 2, 3, 4, 5 and 6)
- Guarantee (models 4 and 5)
- Sub-account (model 6)
- No account

4. Payment Module participation ³

4.1 Do you intend to participate directly in the PM? Yes No (if no, go to § 5)

4.2 If yes, what type of payments will you use?

- Financial transfers (MT202) – Business case⁴:
- Directs debits (MT204) – Business case:

5. Night settlement

5.1 Will you operate night settlement cycles? Yes No

5.2 If yes, what type of account will be involved?

- Sub-accounts (dedicated liquidity)
- Mirror accounts

5.3 How many settlement cycles do you envisage taking place during night settlement?

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

¹ Types of transactions settled, e.g. liquidity transfers for the integrated model, settlement of independent transactions stemming from delivery versus payment (DVP) and settlement of dependent balances.

² A mirror account is mandatory for procedure 1 and optional for procedures 3 and 6. A technical account is required for procedures 4 and 5. Sub-accounts are mandatory for interfaced ancillary systems using procedure 6.

³ Participation in the PM is not mandatory. The ASI may be sufficient, depending on the nature of the AS's services.

⁴ Types of transactions settled, e.g. liquidity transfers for the integrated model, settlement of independent transactions stemming from DVP and settlement of dependent balances.

**Migration profile for
Ancillary Systems settling in the SSP**



6. AS information ⁵

6.1 Do you intend to use the AS information (code word /ASINF/) in field 72? Yes No

6.2 If yes, what information will be conveyed?

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

Optional "debtor /creditor" information (*when different from the settlement bank*)
If selected, what kind of information will be conveyed on debtor/creditor? ⁶

Name

BIC

Account identifier

Other:

7. Changes envisaged for a period of 4 years after the migration to the SSP

Type of change: no changes

Envisaged date:

Change description:

Type of change: no changes

Envisaged date:

Change description:

⁵ The AS participants (BIC, name, account number) which are credited or debited in the AS may be indicated in the fields "Creditor" and "Debtor" of the SSP XML message "ASTransferInitiation". However, only the contents of field "Remittance Information" will be mapped to field 72 of the MT202 (model 1) or the MT900/910 (models 2 to 6); if information about the AS participant involved in the settlement has to be conveyed end-to-end, the field "Remittance Information" must be used.

⁶ Multiple choices possible

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It is applicable to ancillary systems that are settling on the SSP. Additionally, changes expected for the 4 years¹ after the migration are indicated in a specific section.

Contacts

AS name	EMZ -Clearing- AS
Contact person (*)	EMZ Betrieb (Automated Clearing and RPS-Operations)
Telephone	+49 211 874 -2157 or -2158
Fax	+49 211 874 2155
E-mail address	
Relevant Central Bank	<u>Deutsche Bundesbank</u>

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

1. Type of Ancillary System

1.1 Type of AS

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

1.2 Criticality of the system according to Oversight classification Normal

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

Operational profile for Ancillary Systems settling on the SSP



2. Settlements

2.1 Is the system using the ASI? Yes No

(if no, go to § 4)

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

Procedure 1 (Liquidity transfer, real-time mode)

Business case²: _____

Settlement window: from HH:MM to HH:MM
from HH:MM to HH:MM

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

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

Business case: _____

Settlement window: from HH:MM to HH:MM
from HH:MM to HH:MM

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

Procedure 3 (Bilateral settlement, batch mode)

Business case: _____

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

Procedure 4 (Standard multilateral settlement, batch mode)

Business case: DVP batch settlement

Options: Information period (duration in min from time HH:MM)
 Settlement period (until) duration in min until HH:MM
 Guarantee fund

Procedure 5 (Simultaneous multilateral settlement, batch mode)

Business case: _____

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

Guarantee fund

Procedure 6 (Dedicated liquidity)

Business case: Gross settlement of bulk files

Daylight business settlement window from 10:00 to 11:00
_____ from HH:MM to HH:MM

Night settlement settlement window from 19:30 to 20:30
_____ from HH:MM to HH:MM

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

Operational profile for Ancillary Systems settling on the SSP



3. Types of accounts ³

3.1 What types of accounts are used?

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

4. Payment Module participation ⁴

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

4.2 If yes, what types of payments are used?

- Financial transfers (MT202) – Business case⁵: _____
- Directs debits (MT204) – Business case: _____

5. Night settlement

5.1 Does the system operate night settlement cycles? Yes No

5.2 If yes, what types of account are involved?

- Sub-accounts (dedicated liquidity)
- Mirror accounts

5.3 How many settlement cycles are taking place during night settlement? 02

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

5.5 At what time is the end of procedure message sent (if relevant)? 2030

6. AS information ⁶

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

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

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

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

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

Operational profile for Ancillary Systems settling on the SSP



6.2 If yes, what information is conveyed?

- Information on the settlement (*batch number if more than one settlement occurs during the day*)
- Optional "debtor /creditor" information (*when different from the settlement bank*)
If selected, what kind of information is conveyed on debtor/creditor? ⁷
- Name
 - BIC
 - Account identifier
- Other:

7. Cross-system settlement

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

If yes, please indicate with which systems

AS name

AS name

AS name

AS name

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

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

[Please go to the next page]

⁷ Multiple choices possible

Operational profile for Ancillary Systems settling on the SSP



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

It is applicable to ancillary systems that are settling on the SSP. Additionally, changes expected for the 4 years¹ after the migration are indicated in a specific section.

Contacts

AS name	SEPA-Clearer (SCL) of the Retail Payment System
Contact person (*)	EMZ Betrieb (Automated Clearing and RPS-Operations)
Telephone	+49 211 874 -2157 or -2158
Fax	+49 211 874 2155
E-mail address	
Relevant Central Bank	<u>Deutsche Bundesbank</u>

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

1. Type of Ancillary System

1.1 Type of AS

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

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

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

Operational profile for Ancillary Systems settling on the SSP



2. Settlements

2.1 Is the system using the ASI? Yes No

(if no, go to § 4)

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

Procedure 1 (Liquidity transfer, real-time mode)

Business case²: _____

Settlement window: from HH:MM to HH:MM
from HH:MM to HH:MM

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

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

Business case: _____

Settlement window: from HH:MM to HH:MM
from HH:MM to HH:MM

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

Procedure 3 (Bilateral settlement, batch mode)

Business case: _____

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

Procedure 4 (Standard multilateral settlement, batch mode)

Business case: DVP batch settlement

Options: Information period (duration in min from time HH:MM)
 Settlement period (until) duration in min until HH:MM
 Guarantee fund

Procedure 5 (Simultaneous multilateral settlement, batch mode)

Business case: _____

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

Guarantee fund

Procedure 6 (Dedicated liquidity)

Business case: Gross settlement of bulk files

Daylight business settlement window from HH:MM to HH:MM
7x between 8:00-17:30
_____ from HH:MM to HH:MM

Night settlement settlement window from 19:30 to 20:30
_____ from HH:MM to HH:MM

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

Operational profile for Ancillary Systems settling on the SSP



3. Types of accounts ³

3.1 What types of accounts are used?

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

4. Payment Module participation ⁴

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

4.2 If yes, what types of payments are used?

- Financial transfers (MT202) – Business case⁵: _____
- Directs debits (MT204) – Business case: _____

5. Night settlement

5.1 Does the system operate night settlement cycles? Yes No

5.2 If yes, what types of account are involved?

- Sub-accounts (dedicated liquidity)
- Mirror accounts

5.3 How many settlement cycles are taking place during night settlement? 04

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

5.5 At what time is the end of procedure message sent (if relevant)? 2030

6. AS information ⁶

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

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

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

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

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

Operational profile for Ancillary Systems settling on the SSP



6.2 If yes, what information is conveyed?

- Information on the settlement (*batch number if more than one settlement occurs during the day*)
- Optional "debtor /creditor" information (*when different from the settlement bank*)
If selected, what kind of information is conveyed on debtor/creditor? ⁷
- Name
 - BIC
 - Account identifier
- Other:

7. Cross-system settlement

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

If yes, please indicate with which systems

AS name

AS name

AS name

AS name

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

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

Type of change: Please select

Envisaged date: select

Change description: Please provide a short description of the change

[Please go to the next page]

⁷ Multiple choices possible