

CEU Client Simulation Environment (IMS23)

Generic processing schedule

Clearstream Europe AG (CEU) offers clients a simulation environment (IMS23) that is connected to the T2S Pre-Production Environment (UTEST). The schedule for the processing day in the test environment is different to the T2S Operational Day in production. During the test execution, clients must consider the timeline indicated in the following table.

IMS23 will be available on CEU business days. However, downtimes must be considered for:

- Closing days in UTEST;
- Maintenance activities to install software upgrades or updates;
- Public holidays in Germany and Luxembourg.

Clients will find the latest information regarding the downtimes in various test environments on our website under [Availability and schedules of the client simulation](#).

The CEU reporting is set up independently of the T2S Activity accomplished in UTEST. It may therefore not include all the T2S UTEST results of the corresponding event. Furthermore, the CEU File Service Reporting applicable for testing is listed underneath, even if provided through the Clearstream Banking S.A. (CBL) test environment OCCT.

The following table shows the generic timeline as of May 2023. The processing timeline is applicable unless not differently defined by T2S or CEU.

Overview of the CEU processing day in the simulation environment in IMS23

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|----------------------|---|----------------------|--------|--|
| Start of T2S Testing | | T2S | 07:00 | |
| | Maintenance Window / End | CEU | 07:00 | |
| | CASCADE Online / Start | CASCADE | 07:00 | |
| | CASCADE Reporting (QY0500) MT537 - CEU Statement of Pending Transaction | CASCADE | 07:00 | |
| | CASCADE Reporting MT536 - Clearing & Settlement Statement | CASCADE | 07:30 | |
| | CASCADE Reporting (QY0600) MT537 - CEU Statement of Pending Transaction MT578 - Settlement Allegement MT586 - Statement of Allegements | CASCADE | 07:30 | |
| | KADI-Reporting ¹ Income + Non-Income MT564 - Notification MT568 - Narrative MT566 - Confirmations | KADI | 07:30 | Pre-advice and "REPE" information are included |
| | CASCADE Reporting MT536 - Clearing & Settlement Statement | CASCADE | 08:00 | |

¹ The KADI reporting timings mentioned in this table are relevant for clients using File Transfer (FT).

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|-------------------------------------|---|----------------------|--------|--|
| | CASCADE Reporting (QY0730) MT537 – CEU Statement of Pending Transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 08:00 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: Taxbox Outbound Messages File | CASCADE | 08:00 | |
| Partial Settlement Window 1 / Start | | T2S | 08:00 | The extension of the partial settlement window is only applicable when the life timing schedule applies. |
| Partial Settlement Window 1 / End | | T2S | 08:15 | |
| | CASCADE Reporting (QY0800) MT537 – CEU Statement of Pending Transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 08:30 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 09:00 | |
| | CASCADE Reporting (QY0900) MT537 – CEU Statement of Pending Transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 09:00 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 10:00 | |
| | CASCADE Reporting (QY1030) MT537 – CEU Statement of Pending Transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 10:00 | |
| | KADI-Reporting ¹ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations | KADI | 10:00 | |
| Partial Settlement Window 2 / Start | | T2S | 10:00 | |
| | OTC Reinstruction Service | CASCADE | 10:05 | Only offered during guided client simulation |
| Partial Settlement Window 2 / End | | T2S | 10:15 | |

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|-------------------------------------|--|----------------------|--------|--|
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 11:00 | |
| | CASCADE Reporting (QY1115) MT537 – CEU Statement of Pending Transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 11:15 | |
| | KADI-Reporting ¹ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations | KADI | 11:30 | |
| | OTC Reinstruction Service | CASCADE | 11:50 | Only offered during guided client simulation |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 12:00 | |
| | CASCADE Reporting (QY1200) MT537 – CEU Statement of Pending Transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 12:00 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: Taxbox Outbound Messages File | CASCADE | 12:00 | |
| Partial Settlement Window 3 / Start | | T2S | 12:00 | |
| Partial Settlement Window 3 / End | | T2S | 12:15 | |
| Partial Settlement Window 4 / Start | | T2S | n/a | The extension of the partial settlement window is only applicable if the life timing schedule applies. |
| Partial Settlement Window 4 / End | | T2S | n/a | |
| | CASCADE Reporting (QY1245) MT537 – CEU Statement of Pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 12:45 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 13:00 | |

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|-------------------------------------|--|----------------------|--------|--|
| | KADI-Reporting ¹ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations | KADI | 13:15 | Pre-advice and “REPE” information are included |
| | OTC Reinstruction Service | CASCADE | 13:30 | Only offered during guided client simulation |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 13:30 | |
| | CASCADE Reporting (QY1330) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 13:30 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 14:00 | |
| | CASCADE Reporting (QY1530) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 14:00 | |
| | KADI-Reporting ¹ Income MT566 – Confirmations | KADI | 14:00 | |
| Partial Settlement Window 5 / Start | | T2S | 14:00 | |
| Partial Settlement Window 5 / End | | T2S | 14:15 | |
| | CASCADE Reporting (QY1600) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 14:30 | |
| DvP/Cash SR Cut-Off | | T2S | 14:30 | |
| | KADI-Reporting ¹ Income MT564 – REPE MT566 – Confirmation Non-Income MT564 – REPE | KADI | 14:45 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 15:00 | |

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|--|--|--------------------------------|--------|--|
| | CASCADE Reporting (QY1700) MT537 – CEU Statement of Pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 15:00 | |
| BATM/CBO Cut-Off | | T2S | 15:10 | |
| Inbound LTO cut-off and Automatic Cash Sweep | | T2S | 15:15 | |
| | OTC Reinstruction Service | CASCADE | 15:25 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 15:30 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: Taxbox Outbound Messages File | CASCADE | 15:30 | |
| | KADI-Reporting ¹ Income + Non-Income MT564 – Notification MT568 – Narrative | KADI | 15:45 | Pre-advice and “REPE” information are provided |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 16:00 | |
| | Cash Reporting: MT942 – EUR Cash Clearing Report MT950 – EUR Cash Clearing Report | CASH | 16:00 | |
| | CASCADE Reporting MT535 – Statement of Holdings | CASCADE | 16:00 | |
| | CASCADE Reporting (QY1800) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 16:00 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: Settlement List (“[Gesamt-]Regulierungsliste”) Avisé File Xemac Reports | CASCADE | 16:00 | |
| Start of Day Processing / Change of Business Day | | T2S | 16:15 | |
| | CEU: End of Day / Start of Day | CEU: End of Day / Start of Day | 17:00 | |
| | KADI-Reporting ¹ Income + Non-Income MT564 – REPE MT566 – Confirmation | KADI | 17:00 | |
| Night-Time Settlement / Start | | T2S | 17:00 | |

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|---|--|---------------------------|-----------|---|
| | CASCADE Reporting (QY1945) MT537 – CEU Statement of Pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 17:30 | |
| T2S: Early Real Time Settlement / Start | | T2S | ca. 17:40 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: Daily Account Statement ("Depottagesauszug Inland") | CASCADE | 18:15 | Position files (CASCADE Holdings) resulting from an Online request or as report subscription (Depottagesauszug) will be provided. |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 18:45 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: Taxbox Outbound Messages File | CASCADE | 18:45 | |
| Early Real-Time Settlement / End | | T2S | 19:00 | |
| Maintenance Window / Start | | T2S | 19:00 | |
| Testing / End | | T2S | 19:00 | |
| Maintenance Window / End | | T2S | ca. 19:05 | |
| Real-Time Settlement / Start | | T2S | ca. 19:05 | |
| | CASCADE Reporting MT536 – Clearing & Settlement Statement | CASCADE | 20:00 | |
| | CASCADE Reporting (QY2300) MT537 – CEU Statement of Pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements | CASCADE | 20:00 | |
| | KADI-Reporting ¹ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations | KADI | 20:30 | Pre-advice and "REPE" information are provided |
| Collateral Reimbursement | | T2S | 23:00 | |
| Acceptance of FoP instruction / End (FoP cut-off) | | T2S | 23:30 | |
| End of Day Processing | | T2S | 23:30 | |
| | CASCADE Online / End | CEU: CASCADE Online / End | 03:00 | |

| T2S Activity | CEU Activity | Application / system | Timing | Further details |
|---------------------------------|---|---------------------------------|--------|-----------------|
| | Maintenance Window / Start | CEU: Maintenance Window / Start | 03:00 | |
| | CASCADE Reporting via CEU File Service in Xact OCCT: CASCADE Tagesliste | CASCADE | 04:00 | |
| Maintenance Window / End | | T2S | 07:00 | |

End of table and description