

CBF Customer Simulation Environment (IMS23) Generic processing schedule

CBF offers customers 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 customers must consider the timeline indicated in the following table.

IMS23 will be available on CBF 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.

Customers will find the latest information regarding the downtimes on our website under [Availability and schedules of the customer simulation](#).

The following table shows the generic timeline as of 9 April 2021. The processing timeline is applicable unless not differently defined by T2S or CBF.

On T2S Release Days the dedicated test schedule defined by T2S will apply. CBF will inform customers about the T2S test calendar and changes for the related processing days in the customer simulation guideline.

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

T2S Activity	CBF Activity	Application / system	Timing	Further details
Start of T2S Testing		T2S	07:00	
	Maintenance Window / End	CBF	07:00	
	CASCADE Online / Start	CASCADE	07:00	
	CASCADE Reporting (Cycle 041) MT537 – Statement of pending transaction	CASCADE	07:00	
	CASCADE Reporting MT536 - Clearing & Settlement Statement	CASCADE	07:30	
	KADI-Reporting ¹ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations	KADI	07:30	Pre-advice and "REPE" information is included
	CASCADE Reporting MT536 - Clearing & Settlement Statement	CASCADE	08:00	

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

T2S Activity	CBF Activity	Application / system	Timing	Further details
	CASCADE Reporting (Cycle 061) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	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 MT536 – Clearing & Settlement Statement	CASCADE	09:00	
	CASCADE Reporting (Cycle 071) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	09:00	
	CASCADE Reporting (Cycle 101) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	09:15	
	CASCADE Reporting (Cycle 151) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	09:30	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	10:00	
	CASCADE Reporting (Cycle 201) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	10:00	
Partial Settlement Window 2 / Start		T2S	10:00	
	DD1 Cycle	CASCADE	10:10	
	LION Reporting MT537 – Statement of pending transaction	LION	10:15	
Partial Settlement Window 2 / End		T2S	10:15	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	11:00	

T2S Activity	CBF Activity	Application / system	Timing	Further details
	CASCADE Reporting (Cycle 251) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	11:15	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	12:00	
	CASCADE Reporting (Cycle 301) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	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 (Cycle 351) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	12:45	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	13:00	
	KADI-Reporting ⁷ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations	KADI	13:00	Pre-advice and “REPE” information is included
	LION Reporting MT537 – Statement of pending transaction	LION	13:10	
	DD2 Cycle	CASCADE	13:30	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	13:30	
	CASCADE Reporting (Cycle 401) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	13:30	

T2S Activity	CBF Activity	Application / system	Timing	Further details
	KADI-Reporting ⁷ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations	KADI	13:30	Pre-advice and “REPE” information is provided
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	14:00	
	KADI-Reporting ⁷ Income MT566 – Confirmations	KADI	14:00	
Partial Settlement Window 5 / Start		T2S	14:00	
	DD3 Cycle	CASCADE	14:15	
Partial Settlement Window 5 / End		T2S	14:15	
DvP/Cash SR Cut-Off		T2S	14:30	
	Deletion of pending CCP-instructions against EUR for equity-style products	CBF	14:30	The cancellation is triggered by Eurex Clearing AG
	Deletion of pending CCP-instructions against foreign currency for equity-style products	CBF	14:30	The cancellation is triggered by Eurex Clearing AG
	KADI-Reporting ⁷ Income MT564 – REPE MT566 - Confirmation Non-Income MT564 - REPE	KADI	14:45	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	15:00	
	CASCADE Reporting (Cycle 451) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	15:00	
BATM/CBO Cut-Off		T2S	15:10	
	Deletion of pending CCP-instructions against EUR for bond-style products	CBF	15:10	The cancellation is triggered by Eurex Clearing AG
Inbound LTO cut-off and Automatic Cash Sweep		T2S	15:15	
	CASCADE Reporting (Cycle 501) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	15:15	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	15:30	

T2S Activity	CBF Activity	Application / system	Timing	Further details
	KADI-Reporting ⁷ Income + Non-Income MT564 – Notification MT568 – Narrative	KADI	15:45	Pre-advice and “REPE” information is provided
	CASCADE Reporting MT536 – Clearing & Settlement Statement	CASCADE	After T2S End of Day Processing	
	CASCADE Reporting (Cycle 551) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	After T2S End of Day Processing	
	CASCADE Reporting via HOST File Service Daily Cash Report (“Geldtagesauszug”)	CASCADE	After T2S End of Day Processing	
	Cash Reporting: MT942 – EUR Cash Clearing Report MT950 – EUR Cash Clearing Report	CASH	After T2S End of Day Processing	
	CASCADE Reporting via HOST File Service Settlement List (“Regulierungsliste”) Daily Account Statement (“Depotauszug”)	CASCADE	after the end of T2S business day	
	Reporting via HOST File Service: KV133001 / KV140001 / KV257001 (various matching status) / KV 259001 (trades affected by custody events)	CASCADE	After the end of T2S business day	
	CASCADE Reporting MT535 – Statement of Holdings	CASCADE	16:00	
	CASCADE Reporting (Cycle 601) MT537 – Statement of pending transaction MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	16:00	
Start of Day Processing / Change of Business Day		T2S	16:15	
	LION Online / End	CBF: LION Online	17:00	
	CASCADE Reporting (Cycle 651) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	17:00	
	KADI-Reporting ⁷ Income + Non-Income MT564 – REPE MT566 - Confirmation	KADI	17:00	

T2S Activity	CBF Activity	Application / system	Timing	Further details
Night-Time Settlement / Start		T2S	17:00	
	CASCADE Reporting (Cycle 801) MT537 – Statement of pending Transactions MT578 – Settlement Allegement MT586 – Statement of Allegements	CASCADE	17:15	
	LION Online / Start (after reorganisation)	CBF: LION Online	17:35	
T2S: Early Real Time Settlement / Start		T2S	ca. 17:40	
	CBF: End of Day / Start of Day	CBF: End of Day / Start of Day	18:00	
	CASCADE Reporting MT536 – Clearing & Settlement Statement	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	
	LION Reporting MT537 – Statement of pending transaction	LION	20:30	
	KADI-Reporting ⁷ Income + Non-Income MT564 – Notification MT568 – Narrative MT566 – Confirmations	KADI	20:30	Pre-advice and “REPE” information is provided
	LION Reporting MT537 – Statement of pending transaction	LION	22:00	
Collateral Reimbursement		T2S	23:00	
Acceptance of FoP instruction / End (FoP cut-off)		T2S	23:30	
End of Day Processing		T2S	23:30	
	CASCADE End of day Processing	CASCADE	23:30	
	CASCADE Online / End	CBF: CASCADE Online / End	03:00	
	Maintenance Window / Start	CBF: Maintenance Window / Start	03:00	
Maintenance Window / End		T2S	07:00	

End of table and description