### Operational profile for Ancillary Systems settling on the TARGET2 SSP

*This questionnaire shall be completed by each Ancillary System (AS) or by the respective central bank on its behalf.*

It is applicable to ancillary systems that are settling on the TARGET2 Single Shared Platform (SSP) and offers a standardised summary of the ASs operations.

<table>
<thead>
<tr>
<th>AS name</th>
<th>Clearstream Banking SA</th>
</tr>
</thead>
<tbody>
<tr>
<td>Relevant Central Bank</td>
<td>LU</td>
</tr>
</tbody>
</table>

#### 1. Type of Ancillary System

1.1 Type of AS
- ☒ Securities Settlement System (SSS)
- ☐ Other (Description: [Click here to enter text.])

- ☐ Retail Payment System
- ☐ Large-Value Payment System
- ☐ Foreign Exchange System
- ☐ Money Market System
- ☐ Clearing House
- ☐ CCP
2. Settlements

2.1 Is the system using the ASI? ☒ Yes ☐ No

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

☐ Procedure 1 (Liquidity transfer, real-time mode)

**Business case:** Click here to enter text.

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:** Contingency

Settlement window: from 07:00 to 18:00
from HH:MM to HH:MM

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

☐ Procedure 3 (Bilateral settlement, batch mode)

**Business case:** Click here to enter text.

**Options:** ☐ Information period (duration in min from time HH:MM )
☐ Settlement period (until) duration in min until HH:MM
☐ Settlement period (until) duration 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:** Click here to enter text.

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

☒ Procedure 6 – interfaced (Dedicated liquidity on sub-account)

**Business case:** DVP Gross Settlement

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

☒ Night time business settlement window from 19:30 to 06:45
from HH:MM to HH:MM

☐ Procedure 6 – real time

**Business case:** Settlement of instant payments

**Options**¹: ☐ Settlement window(s) duration from HH:MM to HH:MM
from HH:MM to HH:MM

3. Types of accounts ²
### 3.1 What types of accounts are used?

- ☐ Technical account – (procedure 3 and 6 real-time) 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

(Description: Click here to enter text.)

### 4. Payments Module (PM) participation

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 case
- ☐ Directs debits (MT204) – Business case
- ☐ Others: Type and Business case

### 5. Night-time settlement

5.1 Does the system operate night-time settlement cycles?  ☒ Yes  ☐ No

5.2 If yes, what types of account are involved?

- ☒ Sub-accounts (dedicated liquidity)
- ☐ Technical account – procedure 6 real-time

5.3 How many settlement cycles are taking place during night-time settlement (if relevant)?

01

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

07:00

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

Click here to enter text.

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1 If applicable.

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

3 The settlement takes place for example on the account of a central bank.

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. AS information

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

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)*
  - ☐ Name
  - ☐ BIC
  - ☐ Account identifier
- ☐ Other: Click here to enter text.

### 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**

Click here to enter text.

Click here to enter text.

Click here to enter text.

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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”.

7 Multiple choices possible.