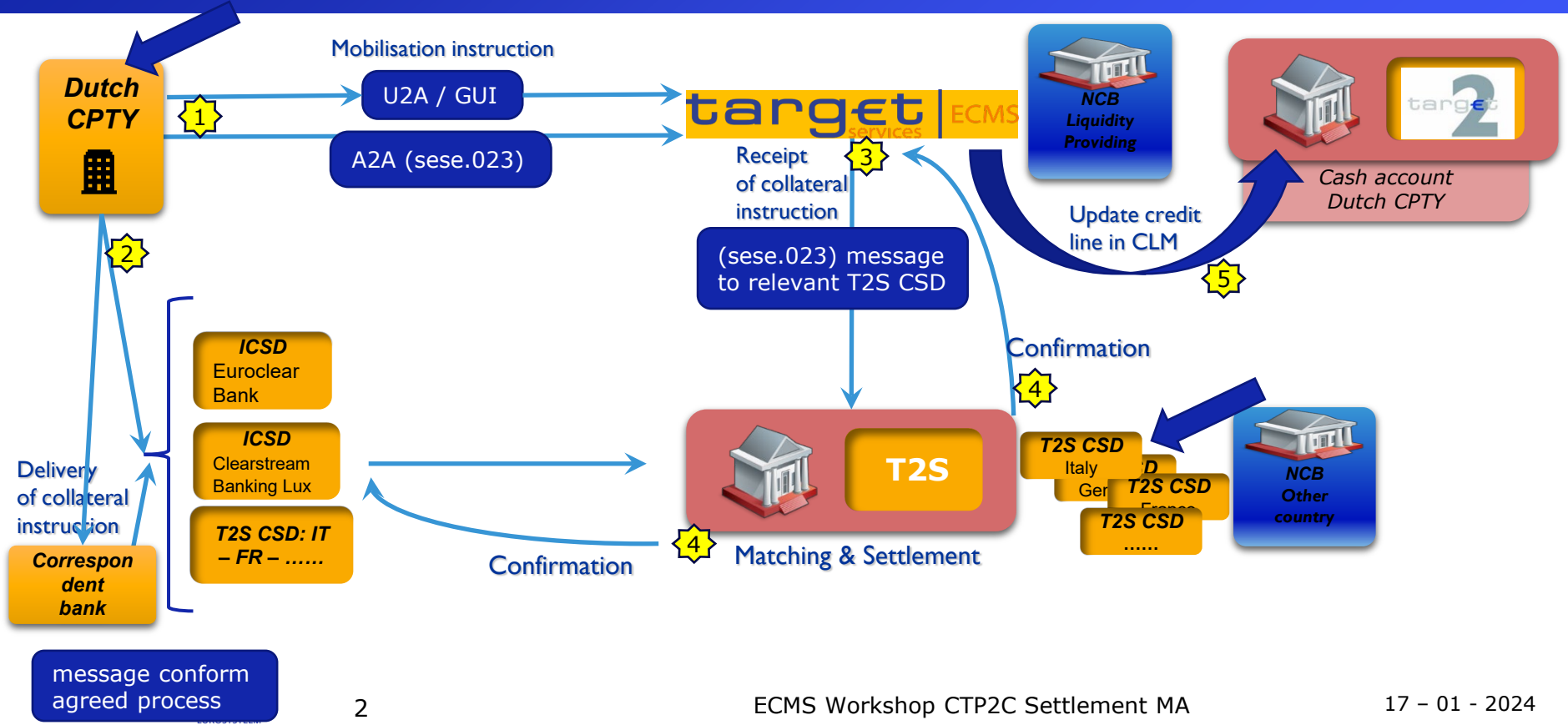
Settlement of Marketable Assets - Correspondent Central Banking Model Part II

31 January 2024

DeNederlandscheBank

EUROSYSTEEM

Process flow:
assets not issued in NL, mobilisation via CCBM



Process flow of demobilisation via CCBM

The steps, as visualised in the previous slide, describe a demobilisation via CCBM:

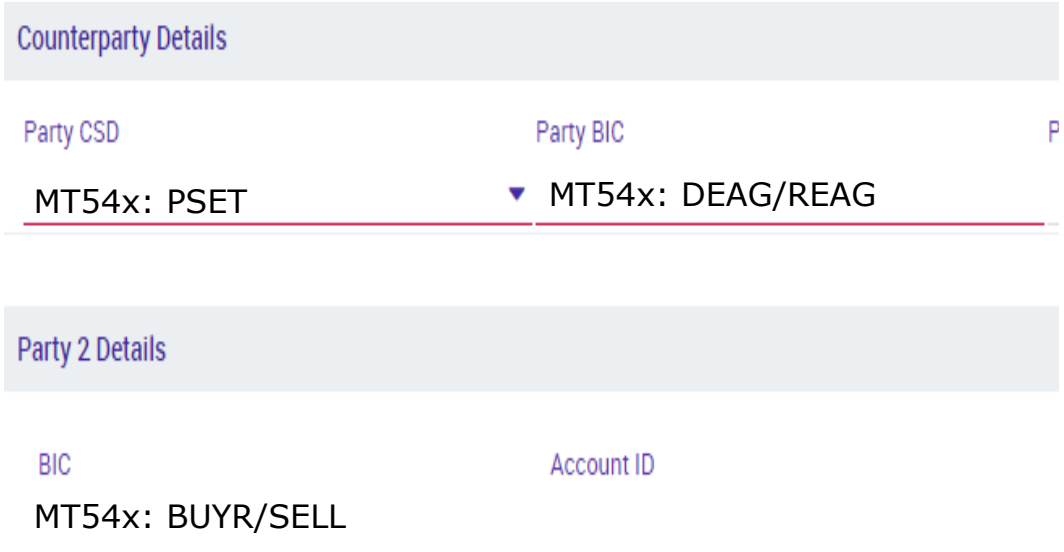
1) CPTY sends demobilisation instruction to ECMS (U2A or A2A)
2) CPTY sends receipt instruction to relevant party (T2S CSD of relevant ISIN)
- (*i.e., (I)CSD directly or via correspondent bank/custodian*)
3) ECMS validates and processes instruction, ECMS will instruct CLM to adapt the credit line
4) After successful adaptation of the credit line, ECMS sends instruction to deliver to T2S
5) After successful matching and settlement, T2S sends confirmation to both parties (ECMS and CPTY). The assets will be returned to account CPTY.

Depending on way of instructing / subscription, the CPTY can monitor this via the GUI and/or will receive the relevant reporting.

ECMS-ISO20022-TEMPLATES

CCBM	Relevant for U2A			Relevant for A2A	
Country code	CSD of the T2S Account for regular collateral	CSD Name	External Asset Account	CSD BIC	NCB BIC
AT	AT0000181225903	OeKB CSD GmbH	ATNLMAPOEKB	OCSDATWWXXX	NABAATWWXXX
BE	BE0203201340	NBBE	BENLMAPNBBE	NBBEBEBB216	ECMSBEBBCCB
DE	DE05722	CBF	DENLMAPDAKV	DAKVDEFFXXX	MARKDEFFCCB
ES	ESA82695677	Iberclear	ESNLMARIBRC	IBRCESMMXXX	ESPBESMMCCB
FI	FI10614460	Euroclear Finland	FINLMAPAPKE	APKEFIHHXXX	SPFBFIHHXXX
FR	FR542058086	Euroclear France	FRNLMAPSICV	SICVFRPPXXX	BDFEFR2LXXX
GR	GR010	Bank of Greece	GRNLMAPBOGS	BNGRGRAASSS	BNGRGRAACCB
HR	HR64406809162	SREDISNJE KLIRINSKO DD	HRNLMAPSKDD	SDAHHR22XXX	NBHRHR2XXXX
IT	IT0000139338170	ES-MIL	ITNLMAPMOTI	MOTIITMMXXX	BITAITRRXXX
LU	LURCSB0154449	CSD LU LuxCSD S.A.	LUNLMAPLUXC	LUXCLULLXXX	BCLXLULLXXX
PT	PT502962275	Euronext Securities Porto	PTNLMAPIBLS	IBLSPTPPXXX	BGALPTPLXXX
SI	SI5893194000	CSD SI	SINLMARKDDS	KDDSSI22XXX	BSLJSI2XXXX
SK	SK31338976	CSD SK	SKNLMARCSDS	CSDSSKBAXXX	NBSBSKBXXXX
LV	LV4000324287	Nasdaq CSD	LV90000158236	LCDELV22XXX	LACBLV2XXXX
LT	LT304602060	CSD LT Nasdaq CSD	LT188607684	LCDELV22XXX	LIABLT2XECM
EE	EE14306553	EE CSD	EE74000174	LCDELV22XXX	EPBEEE2XXXX

:16R:SETPRTY
:95P::SELL//YOURBIC
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//CEDELULLXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//DAKVDEFFXXX
:16S:SETPRTY

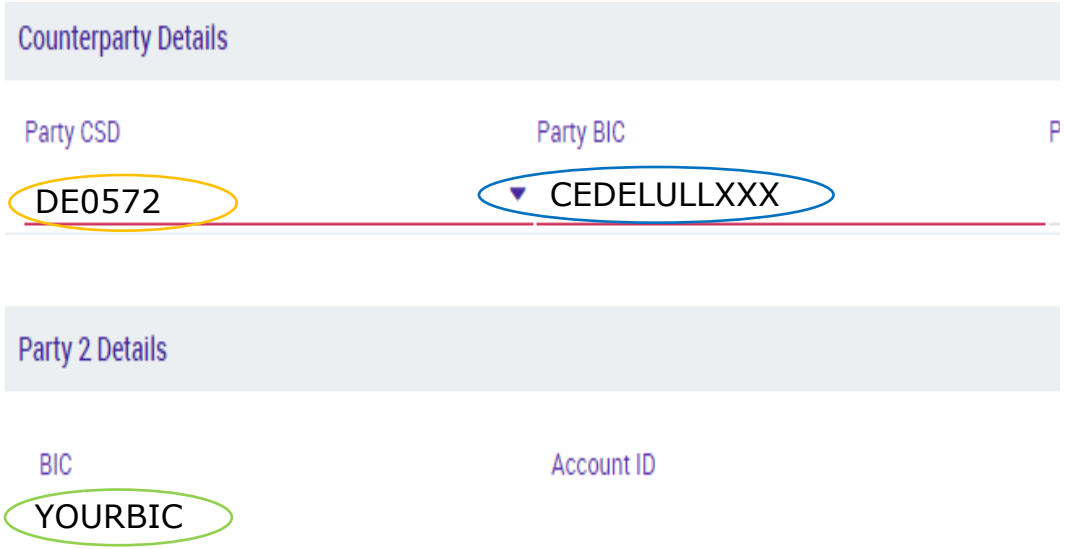


DeNederlandscheBank
EUROSYSTEEM

:95P::PSET//DAKVDEFFXXX

CCBM	Relevant for U2A			Relevant for A2A	
Country code	CSD of the T2S Account for regular collateral	CSD Name	External Asset Account	CSD BIC	NCB BIC
AT	AT0000181225903	OeKB CSD GmbH	ATNLMAPOEKB	OCSDATWWXXX	NABAATWWXXX
BE	BE0203201340	NBBE	BENLMAPNBBE	NBBEBEBB216	ECMSBEBBCCB
DE	DE05722	CBF	DENLMAPDAKV	DAKVDEFFXXX	MARKDEFFCCB
ES	ESA82695677	Iberclear	ESNLMARIBRC	IBRCESMMXXX	ESPBESMMCCB
FI	FI10614460	Euroclear Finland	FINLMAPAPKE	APKEFIHHXXX	SPFBFIHHXXX
FR	FR542058086	Euroclear France	FRNLMAPSICV	SICVFRPPXXX	BDFEFR2LXXX
GR	GR010	Bank of Greece	GRNLMAPBOGS	BNGRGRAASSS	BNGRGRAACCB
HR	HR64406809162	SREDISNJE KLIRINSKO DD	HRNLMAPSKDD	SDAHHR22XXX	NBHRHR2XXXX
IT	IT0000139338170	ES-MIL	ITNLMAPMOTI	MOTIITMMXXX	BITAITRRXXX
LU	LURCSB0154449	CSD LU LuxCSD S.A.	LUNLMAPLUXC	LUXCLULLXXX	BCLXLULLXXX
PT	PT502962275	Euronext Securities Porto	PTNLMAPIBLS	IBLSPTPPXXX	BGALPTPLXXX
SI	SI5893194000	CSD SI	SINLMARKDDS	KDDSSI22XXX	BSLJSI2XXXX
SK	SK31338976	CSD SK	SKNLMARCSDS	CSDSSKBAXXX	NBSBSKBXXXX
LV	LV4000324287	Nasdaq CSD	LV90000158236	LCDELV22XXX	LACBLV2XXXX
LT	LT304602060	CSD LT Nasdaq CSD	LT188607684	LCDELV22XXX	LIABLT2XECM
EE	EE14306553	EE CSD	EE74000174	LCDELV22XXX	EPBEEE2XXXX

:16R:SETPRTY
:95P::SELL//YOURBIC
:16S:SETPRTY
:16R:SETPRTY
:95P::DEAG//CEDELULLXXX
:16S:SETPRTY
:16R:SETPRTY
:95P::PSET//DAKVDEFFXXX
:16S:SETPRTY



DeNederlandscheBank
EUROSYSTEEM

Information for DELI instructions

List: Client Marketable Asset Position by Position Type

10

Internal Asset Acc	ISIN	Denomination Cu	External Asset Account	Actual Position	Provisional Positi	Conservative Posi	Validity End Date	Creation Date	Account Owner	Position Date
NL159MA1	NL0000003564	EUR	NECIFLORNL2AXXX000L10	30,000,000	30,000,000	30,000,000	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	IT0000366655	EUR	ITNLMAPMOTI	270,155.9	270,155.9	270,155.9	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	IT0001086567	EUR	ITNLMAPMOTI	105,730,769.23	105,730,769.23	105,730,769.23	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	AT0000A20DY7	EUR	ATNLMAPOEKB	5,000,000	5,000,000	5,000,000	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	SI0002104287	EUR	SINLMARKDDS	1,000,000	1,000,000	1,000,000	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	XS1050663258	EUR	LUNLMAPLUXC	5,000,000	5,000,000	5,000,000	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	PTTGUGOM0025	EUR	PTNLMAPIBLS	4,000,000	4,000,000	4,000,000	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023
NL159MA1	NL0000003572	EUR	NECIFLORNL2AXXX000L10	5,000,000	5,000,000	5,000,000	31/12/9999	09/11/2023 12:31:2...	NL159	09/11/2023

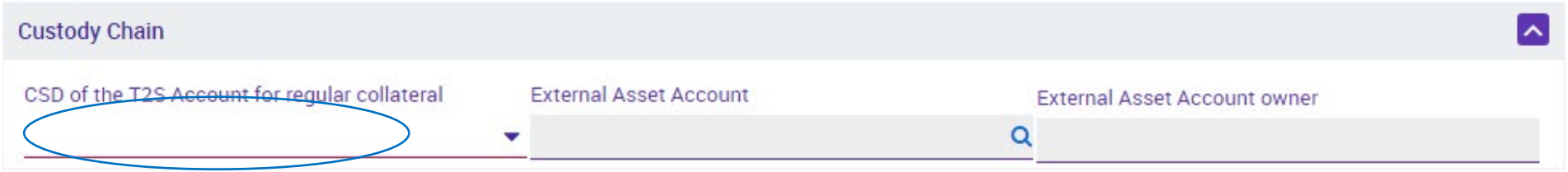
Collateral position type	Mobilisation instructions	Demobilisation instructions	Position
Provisional position	confirmed + pending	confirmed + pending	forecasted
Conservative position	confirmed	confirmed + pending	forecasted
Actual position	confirmed	confirmed	effective

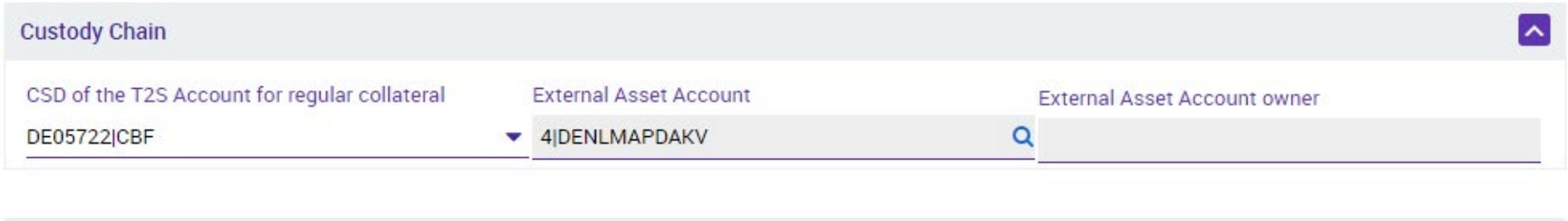
DeNederlandscheBank
EUROSYSTEEM

ECMS-ISO20022-TEMPLATES

CCBM	Relevant for U2A			Relevant for A2A	
Country code	CSD of the T2S Account for regular collateral	CSD Name	External Asset Account	CSD BIC	NCB BIC
AT	AT0000181225903	OeKB CSD GmbH	ATNLMAPOEKB	OCSDATWWXXX	NABAATWWXXX
BE	BE0203201340	NBBE	BENLMAPNBBE	NBBEBEBB216	ECMSBEBBCCB
DE	DE05722	CBF	DENLMAPDAKV	DAKVDEFFXXX	MARKDEFFCCB
ES	ESA82695677	Iberclear	ESNLMARIBRC	IBRCESMMXXX	ESPBESMMCCB
FI	FI10614460	Euroclear Finland	FINLMAPAPKE	APKEFIHHXXX	SPFBFIHHXXX
FR	FR542058086	Euroclear France	FRNLMAPSICV	SICVFRPPXXX	BDFEFR2LXXX
GR	GR010	Bank of Greece	GRNLMAPBOGS	BNGRGRAASSS	BNGRGRAACCB
HR	HR64406809162	SREDISNJE KLIRINSKO DD	HRNLMAPSKDD	SDAHHR22XXX	NBHRHR2XXXX
IT	IT0000139338170	ES-MIL	ITNLMAPMOTI	MOTIITMMXXX	BITAITRRXXX
LU	LURCSB0154449	CSD LU LuxCSD S.A.	LUNLMAPLUXC	LUXCLULLXXX	BCLXLULLXXX
PT	PT502962275	Euronext Securities Porto	PTNLMAPIBLS	IBLSPTPPXXX	BGALPTPLXXX
SI	SI5893194000	CSD SI	SINLMARKDDS	KDDSSI22XXX	BSLJSI2XXXX
SK	SK31338976	CSD SK	SKNLMARCSDS	CSDSSKBAXXX	NBSBSKBXXXX
LV	LV4000324287	Nasdaq CSD	LV90000158236	LCDELV22XXX	LACBLV2XXXX
LT	LT304602060	CSD LT Nasdaq CSD	LT188607684	LCDELV22XXX	LIABLT2XECM
EE	EE14306553	EE CSD	EE74000174	LCDELV22XXX	EPBEEE2XXXX

DeNederlandscheBank
EUROSYSTEEM





DeNederlandscheBank
EUROSYSTEEM