

CBF Customer Simulation Period May and June 2021

Introduction

CBF will offer a guided customer simulation period and test cases dedicated to the enhancements developed by CBF. These test cases consider mainly the topics related to the:

- T2S Release 5.0;
- CBF June 2021 Release; and
- the CBF's preparation for the upcoming launch of the Eurex Clearing (ECAG) C7 SCS Project.

This form can be used to register for the participation in the customer simulation for the above-mentioned scope items. The changes in the functionality might impact CBF customers acting in ICP and / or DCP mode.

More details regarding the setup of the customer simulation environment (IMS23) and the simulation period is provided in the guideline "CBF Customer Simulation Period – May and June 2021". As in the past, the participation in the CBF customer simulation is optional. Customers can execute further test cases based on their own requirements.

Before the customer simulation can be executed, a downtime from 1 April to 7 May 2021 is scheduled in IMS23.

From 10 May to 9 June 2021, participating customers in the guided simulation can execute test cases and assess possible impacts on their functional and organisational procedures.

For the scope items applicable in the upcoming customer simulation, the static data for CBF accounts and connectivity settings from the previous customer simulation period in October / November 2020 are reused in IMS23. However, due to the C7 SCS project, ECAG will update the setup of their own account masters 7525, 7530, and 8501 in the IMS23 in April 2021. For account masters registered for the testing of cross-border already-matched instructions, the static data will be updated accordingly.

During the guided customer simulation, support will be offered by CBF for the following dedicated test cases related to:

- Cross-border settlement instructions testing in collaboration with ESES:
 - Already matched instructions; and
 - Settlement allegements.
- Instruction Management:
 - Introduction of additional cancellation reason codes in the status reporting related to domestic settlement instructions.
- Corporate Action Processing (KADI):
 - Change of option CAOP in tender and repurchase offer notifications;
 - Implementation of COAF and of SRDII indicator in custody reporting;
 - Market claims for late OTC instructions in case of interest payments;
 - Transformations in cash: Usage of hold / release status and modification flag; and
 - Transformations in cash: Reversal of transaction price claim.

In addition, CBF will support customers using the Passive Matching Service regarding the functional enhancements.

Customers who would like to participate in at least one dedicated test case during the simulation are requested to complete the following registration form and return it latest by

23 April 2021 via email to connect@clearstream.com.

Questions will be routed to the T2S Settlement Functionality team and answered by our experts.

CBF Customer Simulation Period May and June 2021 Registration form

Dedicated contact

Please provide a contact for the CBF Customer Simulation Period May and June 2021.

_____	_____
CBF customer (name of the institution)	First name and surname
_____	_____
Place, date	Email

Participating in the guided customer simulation

Please register for the test case(s) you would like to execute during the simulation period. Customers are requested to provide the CBF account master(s) and indicate with “Yes” or “No” the participation. If no selection is made, this will be considered as non-participation.

This form is intended for a maximum of four CBF account masters. If more than four CBF account masters are intended to be registered for the guided simulation, please submit additional forms.

Account and connectivity settings in the customer simulation environment (IMS23)

For a successful participation in the customer simulation, account and connectivity settings must be available in the customer simulation environment (IMS23). The static data for CBF accounts and related connectivity settings from the previous customer simulation period in October / November 2020 will be reused in IMS23. Since in the previous simulation period no corporate actions instructions (MT565) were offered, customers are asked to check if the established settings for KADI testing can remain unchanged.

Customers that have not registered for the previous customer simulation or require their account and connectivity settings to be verified are requested to contact the [Connectivity Support](#) team. Particular setup requirements related to the “CBF Customer Simulation Period – May and June 2021” will be routed to the experts of the Customer Readiness team.

For the testing of the cross-border instructions with the flag already matched, a customer specific setup is necessary. If a customer decides to participate in this test case, the customer needs to clarify the type of test case he intends to execute on one main account. Customers can send from CBF or receive from an ESES CBF mock account a cross-border instruction with an already matched flag. In case of sending cross-border instructions with an already matched flag to the CBF mock account with ESES, CBF will grant all possible rights for the privileges:

- o Cancellation;
- o Modification the hold / release flag;
- o Change of the priority, of the partial settlement indicator; and
- o Maintenance of the linkage

of the instructions with ISO transaction code “TRAD” successfully entered via CBF and accepted by T2S.

T2S / CBF settlement functionality testing

The instruction management regarding OTC instructions will be enabled for the execution of test cases related to the enhanced reporting of cancellation reason codes.

CBF account master	Reason code "CORP"		Reason code "CSUB"		Reason code "CXL"	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No

T2S cross-border functionality testing

CBF offers the testing of cross-border settlement allegements based on instructions from another CSD.

CBF account master	Supported by CBF using ESES mock account		Entered by customer with another T2S In-CSD	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No

T2S already matched cross-border settlement instructions testing

For the testing of the cross-border settlement with the flag already matched, the customer can register either for the receiving or the sending instructions.

CBF account master	Already matched cross-CSD settlement Receive from ESES		Already matched cross-CSD settlement Send to ESES	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No

CBF settlement functionality regression testing

Customers can test OTC instructions and stock exchange trades on their demand.

CBF account master	FoP "Passive Matching" with counterparty 1117 000		Stock Exchange trades (LION instructions)	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No

KADI functionality testing

The following event types will be supported in CBF's role as Issuer CSD.

CBF account master	Change of option CAOP: CASH to SECU (TEND)		Change of option CAOP: Customer presents CA instruction (MT565)	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes, via BIC _____	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes, via BIC _____	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes, via BIC _____	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes, via BIC _____	<input type="checkbox"/> No

CBF account master	Market claims for late OTC instructions (INTR)		Interest payment (INTR), Redemption (REDM) and subsequent cancellation	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No

CBF account master	Bonus shares (BONU)		Dividend payment (DVCA)	
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No
	<input type="checkbox"/> Yes	<input type="checkbox"/> No	<input type="checkbox"/> Yes	<input type="checkbox"/> No