

Stock Exchange Transactions Go OTC ICSD Migration (Phase 1)

SET-GO Customer Simulation
Registration Form

Customer Simulation Registration Form SET-GO ICSD Migration (Phase 1)

Dear Sir or Madam,

With this registration form, CBF intends to collect information for the preparation and setup of the SET-GO ICSD Migration (Phase 1) customer simulation. After successful registration, customers can execute dedicated test cases for the new lifecycle management of stock exchange instructions in non-collective safe custody (NCSC) during simulation period. Additionally, customers can perform a regression test for collective safe custody (CSC) securities. This allows customers to assess possible impacts on their functional and organisational procedures. General information about SET-GO ICSD Migration (Phase 1) can be found in the [SET-GO Introduction Note](#).

For securities in custody type NCSC, the settlement reporting will be offered via the CBL testing environment (OCCT). As part of the regression testing, reporting for securities in custody type CSC will be provided via the CBF customer simulation environment (IMS23). Customers acting in DCP mode can also receive the reporting via the T2S Pre-Production environment (UTEST) for ISINs with custody CSC.

Support will be offered by Clearstream for test cases related to:

- ClearstreamXact connectivity and report definitions;
- Xact settlement reporting;
- Settlement functionality via Creation;
- Migration testing;
- Corporate actions processing; and
- Regression testing.

Detailed information can be found in the [SET-GO Customer Simulation Guideline](#).

Please complete the following pages of the SET-GO Customer Simulation Registration Form. If no selection is made for certain test details, it will be considered as non-participation. This form is intended for a limited amount of accounts. If more accounts are intended to be registered for the guided simulation, please submit additional forms. Completed forms need to be returned via email to:

T2S-Support@clearstream.com

by 23 July 2021.

Registration forms received by CBF after this date can be processed on a best effort basis only. In this case, CBF cannot guarantee that all submitted data will be reflected in the simulation environments at the beginning of the simulation period.

Should you have further questions please do not hesitate to contact us.

Thank you very much in advance for your replies.

Kind regards,

SET-GO Customer Readiness team

1. Dedicated contact

CBF will use the "Single Point of Contact (SPOC)" concept. Therefore, customers are requested to define a coordinator for the customer simulation who will receive all relevant information and updates. CBF will contact the SPOC for all simulation related activities and if there are any questions regarding the SET-GO Customer Simulation Registration Form. The SPOC is kindly asked to forward relevant information to the institution's test team responsible for SET-GO related simulation activities.

Test cases may require coordination between customers and counterparties for instruction management to be executed on Creation and / or for the entry of stock exchange trades. For this purpose, CBF offers a "Disclosed Member List" with corresponding SPOC contact details. The SET-GO Customer Readiness team will send the "Disclosed Member List" to participating customers via T2S-support@clearstream.com in due time.

Please provide below a SPOC for the customer simulation of SET-GO ICSD Migration (Phase 1).

_____	<input type="checkbox"/> Yes <input type="checkbox"/> No
Represented entity	Participation in Disclosed Member List

First name and surname	

Email	

Telephone	

Place, date and signature	

2. Accounts participating in simulation

For a successful participation in the customer simulation, account settings must be available in CBF customer simulation environment (IMS23) and CBL test environment (OCCT). Based on the information provided below, Clearstream will create necessary account settings in IMS23 and OCCT, if customers require an update of the static data for CBF and / or CBF-i account. In addition, T7 trading accounts and connectivity via XONTRO will be verified.

The static data for accounts from the previous simulation period stored in IMS23 and OCCT will be reused. Customers that have not registered for previous customer simulations or require their account settings to be verified are requested to contact the [SET-GO Customer Readiness team](#).

Customers need to define on account level whether the account used in customer simulation is the settlement account of a member of a German stock exchange. If the account is flagged as a Reg-Über-Zentrale (Head Office) and / or the testing shall be executed for a Reg-Über-Filiale (Branch), these details need to be specified. Customers being a Branch are requested to liaise with the Head Office to agree on simulation activity.

Please define the test details for the respective accounts in table A and table B on the next page.

Guiding principles for table A and table B:

- a) T7 trading member ID
Please provide the 5-character T7 trading member ID.
- b) CBF account master for T7 trading
Please provide the 4-digit CBF account master needed for T7 trading.
- c) CBF account master for XONTRO trading
Please provide the 4-digit CBF account master needed for trading via XONTRO.
- 1) Account type
Please define whether the CBF account master for trading stands for a Settlement Account, Reg-Ueber Zentrale (Head Office) or Reg-Ueber Filiale (Branch) by selecting the respective account type in the drop-down list.
- 2) CBF account master for stock exchange (SE) settlement
Please provide the 4-digit CBF account master to be used for SE settlement. This is either the own settlement account or the settlement account of a third party (Head Office).
- 3) CBF-i account
Please provide the 5-digit CBF-i account.

Table A – Test execution via T7:

(a) T7 member ID	(b) CBF account master for T7 trading	(1) Account type	(2) CBF account master for SE settlement	(3) CBF-i account for SE settlement
Sample: ABCDE	Sample: 1234	Sample: Branch	Sample: 5678	Sample: 65678

CBF will create holdings for respective SE settlement accounts specified in table A on predefined ISINs outlined in the [SET-GO Customer Simulation Guideline](#).

Table B – Test execution via XONTRO:

(c) CBF account master for XONTRO trading	(1) Account type	(2) CBF account master for SE settlement	(3) CBF-i account for SE settlement
Sample: 2345	Sample: Branch	Sample: 6789	Sample: 66789

CBF will create holdings for respective SE settlement accounts specified in table B on ISINs that will be agreed with BrainTrade.

3. Connectivity setup

OCCT – ClearstreamXact

Customers wishing to test the ClearstreamXact functionality in OCCT are requested to indicate the CBF-i accounts participating in the customer simulation with the related Production BIC and Test BIC. Clearstream will verify the Test BIC assigned to the customer CBF-i account in OCCT.

The settlement or custody reporting will be provided based on the existing connectivity settings to the Test BIC defined. A customer requiring a change in the setup needs to indicate the future reporting well in advance allowing the modification in due time. If customers participate via a Test BIC for the first time, sufficient lead time allowing the preparation of the technical setup (e.g. RMA key exchange and ping test) needs to be considered. The same applies for customers who want to submit MT530 “Transaction Processing Commands” to request modification of stock exchange instructions in custody type NCSC.

Ensuring a proper instruction maintenance and to test the Multi Hold and Release functionality, the participating customer is requested to check if the test team has access to the Xact Web Portal frontend and if the necessary user rights are granted by the customer’s administrator.

Please define in table C and table D the connectivity details (U2A and A2A) via ClearstreamXact in OCCT.

Guiding principles for table C and table D:

- a) CBF-i account
Please provide the 5-digit CBF-i account.
- 1) Access to Xact Web Portal in OCCT
Please define if access to Xact Web Portal is established (“Yes”) and provide the expiry date of the certificate. “No” indicates that the setup is not in place and needs to be established.
- 2) Contact details of Xact Web Portal administrator
Please provide name, email address and telephone number of the administrator.
If no details are provided, the contact details of the SPOC will be used.
- 3) Production BIC (BIC 11)
Please provide the Production BIC (BIC 11).
- 4) Test BIC (BIC 11)
Please provide the Test BIC (BIC 11).
- 5) Xact A2A reports in OCCT
Please choose one of the following options from the drop-down list:
 - “Setup remains” when Xact A2A reporting is established and no changes are requested.
 - “Setup request” when X2A report definitions need to be initially created.
 - “Modification request” when X2A report definitions shall be modified.

If changes are required, the SET-GO Customer Readiness team will coordinate the next steps in close cooperation with the Connectivity Support team.

Table C – Xact U2A setup:

(a) CBF-i account for SE settlement	(1) Access to Xact Web Portal in OCCT	
	Yes, certificate expiry date (dd.mm.yyyy)	No
5-digit account		
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>
	<input type="checkbox"/> , _____	<input type="checkbox"/>

(2) Contact details of Xact Web Portal administrator	
Name:	_____
Email:	_____
Telephone:	_____

Table D – Xact A2A setup:

(a) CBF-i account for SE settlement	(3) Production BIC (BIC 11)	(4) Test BIC (BIC 11)	(5) Xact A2A reports in OCCT
5-digit account			

IMS23 – Applications supported

Customers wishing to participate in regression testing of stock exchange instructions in custody type CSC starting 26 October 2021 may use CASCADE Online functionality (HOST / PC). During the customer simulation, the functionality for CASCADE, LION and KADI will be enabled.

- Application-to-Application (A2A)

For regression testing, the connectivity and product setups for customer accounts taking part in CBF customer simulation environment (IMS23) will be copied from production.

- SWIFT
For the message exchange via the SWIFT network a dedicated test BIC as technical sender¹ / receiver² address needs to be specified because SWIFT requires the use of test BICs within their testing environment.
- File Transfer and / or MQ
For the message exchange via File Transfer and MQ, the production sender / receiver addresses can be used, however, customers can also specify a test address.

Customers can define their required connectivity channels for the CBF customer simulation environment (IMS23). The connectivity setup can differ between production and simulation environment. CBF assumes that customers will use the current IMS23 settings in the regression test. If settings should be modified, please contact [Connectivity Support team](#). Respective order forms can be accessed on the [Clearstream](#) website.

- User-to-Application (U2A)

Customers can use the CASCADE Online functionality to retrieve information via a frontend.

- CASCADE-HOST
is an online mainframe interface, in German language.
- CASCADE-PC
is a graphical user interface, available in English and German. An update to CASCADE-PC version 10.1 will be available with the CBF November 2021 release.

Please define in table E the U2A connectivity via CASCADE Online in IMS23.

Guiding principles for table E:

- 1) CBF account master for trading (Buyer / Seller)
Please provide the 4-digit CBF account master for trading.
- 2) CASCADE-HOST
Please define if access to CASCADE-HOST is established ("Yes").
"No" indicates that the setup is not in place and needs to be established.
- 3) CASCADE-PC
Please define if access to CASCADE-PC is established ("Yes").
"No" indicates that the setup is not in place and needs to be established.
- 4) User id and password
Please define if user ID and password is available ("Yes").
"No" indicates that user ID and password need to be sent by the SET-GO Customer Readiness team.

¹ Technical sender: Customer sending messages towards CBF (customer outbound)

² Technical receiver: CBF sending messages towards customer (customer inbound)

Table E – CASCADE Online functionality:

(1) CBF account master for trading (Buyer / Seller)	(2) CASCADE-HOST		(3) CASCADE-PC		(4) User ID and password	
	Yes	No	Yes	No	Yes	No
4-digit account	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

4. Participation in migration testing

The aim of the migration test is to simulate the migration activities of Clearstream with regards to SET-GO ICSD Migration (Phase 1). Different to the transition weekend defined for production, in customer simulation Stage 2 the steps will be performed within four business days. Two separate runs are scheduled for the migration testing.

Customers are recommended to take a data snapshot of their own production environments as of the same date as CBF. This data can be used to initialise the test environment to be in sync with CBF. The snapshot is planned on 30 July 2021 (run 1) respectively 24 September 2021 (run 2).

In order to retrieve the dedicated migration reporting, the SET-GO Migration Reporting Registration Form that is aimed to be published mid-July 2021 needs to be submitted.

Please indicate in table F on CBF account master level if participation in the migration in October and / or November 2021 is requested.

Table F – Migration testing:

CBF account master for trading (Buyer / Seller)	Migration test (run 1) October 2021		Migration test (run 2) November 2021	
	Yes	No	Yes	No
4-digit account	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

5. Test cases to be selected for simulation

During customer simulation, Party Hold Release, Settlement Period, Settlement Priority, Transaction Linking and Partial Settlement are offered independent of guided simulation and can be tested continuously. In Stage 1 of the simulation, the SET-GO Customer Readiness team will create holdings for respective SE settlement accounts as defined in table A.

As part of the free simulation in Stage 2, customers can execute own test cases by entering trades via T7. In addition, Xact Multi Hold and Release and Partial Release Request will be available for testing.

For each Focus Day, the SET-GO Customer Readiness team will prepare dedicated test cases as outlined in the [SET-GO Customer Simulation Guideline](#). The participation shall be indicated as “Yes” or “No” by customers. Following test cases are planned during customer simulation:

Guiding principles for table G:

For Party Hold Release Days, two execution days (18 and 25 August 2021) are offered for testing in Stage 1. In general, customers participating in the simulation are requested to present MT530 “Transaction Processing Command” or by using Xact Web Portal. Allowing a settlement of the vast majority of pending instructions, CBF supports sellers having instructions on hold. Such instructions will be released by the SET-GO Customer Readiness team on predefined test days. Please define in table G for which accounts the release shall be initiated by CBF on Party Hold Release Days.

Table G – Party Hold Release Day:

CBF-i SE settlement account (Seller):	Party Hold Release Days	
	Yes	No
5-digit account	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>
	<input type="checkbox"/>	<input type="checkbox"/>

Guiding principles for table H:

Interest payment (INTR) with final redemption (REDM), Dividend payment (DVCA) and Split share (SPLT). These Custody events are set up in Stage 1 and Stage 2 meaning besides the event details holdings are created and SE instructions are loaded by CBF. Please define in table H for which CBF-i accounts these test events shall be maintained by CBF.

Table H – Custody test events:

CBF-i account for SE settlement	INTR and REDM		DVCA		SPLT		
	5-digit account	Yes	No	Yes	No	Yes	No
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

Guiding principles for table I:

Conversion (CONV) and Merger (MRGR). Both KADI events are executed in Stage 2. Please define in table I which accounts are envisaged for KADI event testing. CBF will create necessary holdings on the CBF accounts. Test trades are requested to be entered via T7 by trading members participating in the customer simulation.

Table I – KADI test events:

CBF Settlement or Head Office account	Account type	CONV and MRGR	
4-digit account		Yes	No
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>
		<input type="checkbox"/>	<input type="checkbox"/>

We would like to thank you for your support – SET-GO Customer Readiness team