

Eurex Clearing - C7 SCS

Member Simulation Guide – Attachment with Focus Day description and ISIN list

Eurex Clearing AG

March 2021

© Eurex Frankfurt AG 2021

Deutsche Börse AG ("DBAG"), Clearstream Banking AG ("Clearstream"), Eurex Frankfurt AG ("Eurex"), Eurex Clearing AG ("Eurex Clearing"), Eurex Securities Transactions Services GmbH ("Eurex STS") and Eurex Repo GmbH ("Eurex Repo") are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Eurex Frankfurt AG is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following referred to as the "Eurex Exchange".

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG or its affiliates and subsidiaries or used under authorization by their respective owners, including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Repo as well as the Eurex Exchange and their respective subsidiaries, servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party's use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us>.

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex equity options and equity index options pursuant to the terms of the SEC's July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers>. Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC's Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC's Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Eurex Strategy WizardSM, Euro GC Pooling®, FDAX®, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG or its affiliates and subsidiaries. All MSCI indexes are service marks and the exclusive property of MSCI Barra. ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG. IPD® UK Quarterly Indexes are registered trademarks of Investment Property Databank Ltd. IPD and have been licensed for the use by Eurex for derivatives. SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG. The STOXX® indexes, the data included therein, and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto. PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc. Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc. The names of other companies and third party products may be trademarks or service marks of their respective owners.

Eurex Deutschland qualifies as manufacturer of packaged retail and insurance-based investment products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link: <https://www.eurex.com/ex-en/rules-regs/priips-kids>.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.

Abstract

The document illustrates additional details to the C7 SCS 1.0 member simulation and acts as an attachment to the original C7 SCS 1.0 Member Simulation Guide. It describes in depth the complete list of ISINs that is relevant for the C7 SCS 1.0 member simulation and provides a detailed view on all member focus days.

Table of Contents

1	Introduction	6
1.1	Related documentation	6
2	Overview of (I)CSD Connections to C7 SCS 1.0 in Simulation	7
3	Detailed description of Focus Days	8
3.1	C7 SCS Member Simulation with simulator ((I)CSDs not connected) (chapter 3.5.1 in Member Simulation Guide)	9
3.2	Data Migration Focus Days (chapter 3.5.2.1 in Member Simulation Guide)	15
3.3	CBF related Focus Days (chapter 3.5.2.2 in Member Simulation Guide)	18
3.4	SIS related Focus Days (chapter 3.5.2.3 in Member Simulation Guide)	38
4	ISIN List for C7 SCS 1.0 Member Simulation	46
5	Appendix	47

List of Figures

Figure 1: (I)CSD participation in C7 SCS 1.0 Member Simulation

Figure 2: Focus Day description for Net Processing

Figure 3: Focus Day description for Linking before Aggregation

Figure 4: Focus Day description for Delivery Instruction all (I)CSDs

Figure 5: Focus Day description for Routing Service for CBF-i/CBL

Figure 6: Focus Day description for Trade Load and Parallel Run of Securities CCP and C7 SCS

Figure 7: Focus Day description for Delivery Instruction Settlement (CBF)

Figure 8: Focus Day description for Member Delivery Management (CBF)

Figure 9: Focus Day description for Corporate Action with CBF (T2S ISINs)

Figure 10: Focus Day description for Corporate Actions for markets migrated to OneClearstream

Figure 11: Focus Day description for Delivery Instruction Settlement (SIS)

Figure 12: Focus Day description for Member Delivery Management (SIS)

Figure 13: Focus Day description for Corporate Action (SIS)

Figure 14: Financial instruments for C7 SCS 1.0 Member Simulation

1 Introduction

This document is an update on selective chapters that have been published with the C7 SCS 1.0 Member Simulation Guide. The changes and updates provided in this document are limited to the following details:

- An update on the original chapter “2.3.2 Overview of (I)CSD Connections to C7 SCS 1.0 in Simulation”
This update is a correction to the initial “Member Simulation Guide” to prevent any misunderstanding on the participation and connection of (I)CSDs during member simulation.
- A more detailed description of all focus days that are provided during the C7 SCS 1.0 member simulation and that have been described already on a high level in chapter “3.5 Focus Days” of the original C7 SCS 1.0 Member Simulation Guide. This includes especially the activities that members need to perform during the focus days, what kind of feedback members can expect from C7 SCS and the (I)CSDs and which ISINs can be used for the execution of the focus days.
- A complete list of financial instruments/ISINs relevant for the C7 SCS 1.0 member simulation.

This document is structured as follows:

Chapter 2 focuses on the update of the “Overview of (I)CSD Connections to C7 SCS 1.0 in Simulation”.

Chapter 3 describes more detailed the execution of focus days.

Chapter 4 includes the update of the financial instruments and their ISINs that are supported during the C7 SCS 1.0 member simulation.

1.1 Related documentation

All member documents providing information regarding new functionalities of C7 SCS 1.0 can be found on the Eurex website at www.eurex.com/ec-en/technology/c7-scs/release1

- “C7 SCS Member Simulation Guide”
- “C7 SCS 1.0 Release Notes”
- “Member SWIFT Interface with C7 SCS”
- “C7 SCS Report Reference Manual”

2 Overview of (I)CSD Connections to C7 SCS 1.0 in Simulation

Chapter 2.3.2 of the initial C7 SCS 1.0 Member Simulation Guide presented in Figure 3 the “(I)CSD participation in C7 SCS 1.0 member simulation”. As for the second phase of member simulation the spotlight was on the connection to the related and participating (I)CSDs it needs to be clarified that with the start of member simulation phase two on the 17.05.2021 CBF will be connected right from the beginning. CBF-i/CBL will not be connected, a simulator is used and during the second phase members will not receive any (I)CSD reporting from CBF-i/CBL. SIS will participate, but connection to SIS and availability of (I)CSD reporting for SIS members is planned to start from the 31.05.2021. Between 17.05.2021 and 31.05.2021 C7 SCS reporting is based on the simulator feedback that replaces SIS settlement feedback to C7 SCS.

C7 SCS CSDs in Simulation	Mar					Apr					May					June				Jul				Aug				Sep			
	1	8	15	22	29	5	12	19	26	3	10	17	24	31	7	14	21	28	5	12	19	26	2	9	16	23	30	6	13	20	27
CBF						Simulator					Permanent E2E connection availability, only during downtimes simulator is used																				
CBF-i/CBL						Simulator					Simulator																				
SIS						Simulator					Sim	E2E connection during CWs with focus days, simulator is used in between																			

Figure 1: (I)CSD participation in C7 SCS 1.0 Member Simulation

3 Detailed description of Focus Days

This chapter provides more details to the focus days that are supported by C7 SCS to test the main functionalities of the new C7 SCS system. The first high level description in the “C7 SCS 1.0 Member Simulation Guide” in chapter 3.5 has been added by the following details:

- Indicating the relevant online days, members can start inserting their trades at the trading locations
- Indicating the relevant batch days relevant for member activities and member feedback
- Providing a detailed list of activities, the member needs to perform in order to receive the desired feedback
- Providing a detailed list of feedback that can be expected from C7 SCS and indicating when feedback from the (I)CSDs can be expected
- A list of financial instruments and their related ISINs that are supported for the focus days

3.1 C7 SCS Member Simulation with simulator ((I)CSDs not connected) (chapter 3.5.1 in Member Simulation Guide)

Focus day Title: Net Processing				Calendar week: 13 & 14		
Focus day description: This scenario focuses on loading the trades that have been initiated by members at the Trading Locations XETR, XFRA and XEUR to C7 SCS. This is followed by the Net Processing that happens during the end of day processing with the different alternatives for the Net Processing Method Netting, Aggregation and Gross and results finally in the Net Clearing Report (CE890/895).						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
29.03.2021 till 31.03.2021	31.03.2021 (CW13)	Wednesday	Starting with that date all described ISINs will be processed in C7 SCS, not in Securities CCP anymore	ISINs for Settlement: • DE0001135085 XFRA, XETR • DE0001141786 XFRA, XETR • DE0005178008 XFRA, XETR • DE0005190003 XFRA, XETR, XEUR • DE0007257503 XFRA, XETR		
			Net Processing on Trade Date (T)	• DE000NWB0AF3 XFRA • FR0013534559 XFRA	Trades need to be inserted at the different Trading Locations XETR, XFRA and XEUR	After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
	06.04.2021 (CW14)	Tuesday	T+1	• IE00BD1RP616 XFRA • DE000ENER6Y0 XFRA, XETR • GB00B03MM408 XFRA, XETR, XEUR • LU1778762911 XFRA, XETR		After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860)
	07.04.2021 (CW14)	Wednesday	Settlement day T+2			After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Settled Cash Transactions Report (CD850)

Focus day Title: Net Processing					Calendar week: 13 & 14	
Focus day description: This scenario focuses on loading the trades that have been initiated by members at the Trading Locations XETR, XFRA and XEUR to C7 SCS. This is followed by the Net Processing that happens during the end of day processing with the different alternatives for the Net Processing Method Netting, Aggregation and Gross and results finally in the Net Clearing Report (CE890/895).						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	All trades that were entered before 29.03.2021 will be processed in Securities CCP system. Those trades in C7 SCS relevant ISINs and being inserted on or after 29.03.2021 will only be processed in C7 SCS. The Net Processing based on inserted trades can be repeated on every batch day. Please be aware that trades from multiple Trade Dates will be represented in Pending Delivery Report (CE860) till they are settled.					

Figure 2: Focus Day description for Net Processing

Focus day Title: Linking before Aggregation				Calendar week: 13 & 14				
Focus day description: This focus day shows the effect of Linking Service on the processing and reporting in case Aggregation is selected as Net Processing Method.								
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback		
29.03.2021 till 31.03.2021	31.03.2021 (CW13)	Wednesday	Linking on Trade Date (T)	ISINs for Settlement: • DE0001135226 XFRA • DE0007042301 XFRA, XETR	Based on multiple inserted trades in one Net Processing Unit at the Trading Location XETR or XFRA, members need to send link requests, including the trade number from the T7 trade confirmation, to link individual trades of one Trading Location with each other. This needs to happen before 16.30 CET on this Trade Date (T) and before Net Processing starts	After EoD processing members receive C7 SCS reporting: • Net Clearing Report for XETR and XFRA (CE895) • Trades Action Report (CB830) • Pending Delivery Report (CE860)		
	06.04.2021 (CW14)	Tuesday	T+1					After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860)
	07.04.2021 (CW14)	Wednesday	Settlement day T+2					After EoD processing members receive updated C7 SCS reporting: • Settled Delivery Report (CE870) • Settled Cash Transactions Report (CD850)
Note:	Linking requests can only be processed if Aggregation is selected as Net Processing Method. Linking can be performed for trades executed in either XETR or XFRA. Linking of trades from different markets is not possible. Linking requests can be performed on all batch days for those trades that have been entered during that day. The Net Processing based on inserted trades can be repeated on every batch day. Please be aware that trades from multiple Trade Dates will be represented in Pending Delivery Report (CE860) till they are settled.							

Figure 3: Focus Day description for Linking before Aggregation

Focus day Title: Delivery Instruction all (I)CSDs					Calendar week: 14 & 15	
Focus day description: The focus is set on the settlement processing with the (I)CSDs CBF, CBF-i/CBL and SIS. No (I)CSDs are connected to C7 SCS during this period and C7 SCS member reporting is based on a simulated (I)CSD feedback to C7 SCS. Members will face a usual standard reporting from C7 SCS which is not deviating from a reporting in case C7 SCS would be connected to (I)CSDs. Members will not receive any (I)CSD reporting as (I)CSDs are not yet connected to C7 SCS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
01.04.2021 till 06.04.2021	06.04.2021 (CW14)	Tuesday	Trade Date (T)	ISINs for Settlement: • DE0001135085 XFRA, XETR • DE0001141786 XFRA, XETR	Members need to insert trades at the Trading Locations that will be settled at the different (I)CSDs CBF, CBF-i/CBL and SIS	After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
	07.04.2021 (CW14)	Wednesday	T+1	XFRA, XETR • DE0005178008 XFRA, XETR • DE0005190003 XFRA, XETR,		After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860) (CD850)
	08.04.2021 (CW14)	Thursday	Settlement day T+2	XFRA, XETR, XEUR • DE0007257503 XFRA, XETR • DE000NWB0AF3 XFRA • FR0013534559 XFRA • IE00BD1RP616 XFRA • DE000ENER6Y0 XFRA, XETR • GB00B03MM408 XFRA, XETR, XEUR • LU1778762911 XFRA, XETR		After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Settled Cash Transactions Report (CD850)

Focus day Title: Delivery Instruction all (I)CSDs					Calendar week: 14 & 15	
Focus day description: The focus is set on the settlement processing with the (I)CSDs CBF, CBF-i/CBL and SIS. No (I)CSDs are connected to C7 SCS during this period and C7 SCS member reporting is based on a simulated (I)CSD feedback to C7 SCS. Members will face a usual standard reporting from C7 SCS which is not deviating from a reporting in case C7 SCS would be connected to (I)CSDs. Members will not receive any (I)CSD reporting as (I)CSDs are not yet connected to C7 SCS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	Trades can be inserted and processed for each batch day and will be reported and updated in Pending Delivery Report (CE860) and Settled Delivery Report (CE870). Thus, the Pending Delivery Report (CE860) will include settlement instructions from multiple Trade Dates till they are finally settled.					

Figure 4: Focus Day description for Delivery Instruction all (I)CSDs

Focus day Title: Routing Service for CBF-i/CBL					Calendar week: 14 & 15	
Focus day description: The focus is set on the Routing Service that can be performed for CBF-i/CBL settlement instructions.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
01.04.2021 till 06.04.2021	06.04.2021 (CW14)	Tuesday	Trade Date (T)	ISINs for Settlement: • ES0178430E18 XFRA, XETR, XEUR • GB00B1XZS820 XFRA, XETR, XEUR	Members need to insert trades at the Trading Locations that will be settled at especially CBF-i/CBL	After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
	07.04.2021 (CW14)	Wednesday	T+1		Members need to identify Net Position Trades and send Hold/Released request to C7 SCS for instructions settled at CBF-i/CBL (partial release will not be supported on T+1). In case member set-up for settlement account is on "Hold", member can release on T+1. In case member set-up for settlement account is on "Released" member need to set the settlement instruction on "Hold" on T+1	After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860) with all pending trades • Trades Action Report (CB830) with all status changes that have been triggered by members
	08.04.2021 (CW14)	Thursday	Settlement day T+2		In case member set-up for settlement account is on "Released" and member has set the settlement instruction on "Hold" on T+1, the settlement instruction needs to be set back on "Released" on T+2	After EoD processing members receive updated C7 SCS reporting: • Pending Delivery Report (CE860) with all pending trades • Trades Action Report (CB830) with all status changes that have been triggered by members • Settled Delivery Report (CE870) with all settled trades
Note:	Trades and Routing Service can be inserted and updated by members on all batch days and thus Pending Delivery Reports might include settlement instruction from multiple days. Trades Action Report will only include the changes performed on that day.					

Figure 5: Focus Day description for Routing Service for CBF-i/CBL

3.2 Data Migration Focus Days (chapter 3.5.2.1 in Member Simulation Guide)

Focus day Title: Trade Load and Parallel Run of Securities CCP and C7 SCS					Calendar week: 20	
Focus day description: Focus for this week is to provide members a production like situation describing the start of production on 27.09.2021. The "Big Bang" approach, as it will happen on the production start day will be like the behavior of those ISINs that are selected for this focus day on the 17.05.2021. All trades that have been entered before 17.05.2021 will be processed in Securities CCP. All trades inserted on or after the 17.05.2021 will be processed in C7 SCS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	till 11.05.2021 (CW19)	Tuesday	Last batch day to insert trades on suggested ISINs and settlement will be processed in Securities CCP	ISINs for Settlement: • DE0001102390 XFRA • DE0005140008 XFRA, XETR, XEUR • DE0005557508 XFRA, XETR • DE0005810055	Members need to insert trades in the provided ISINs at the Trading Locations on this focus day to achieve settlement processing in Securities CCP	All settlement processing and reporting will be operated and provided by Securities CCP and member reporting can be accessed via the common connection on the CRE. Reporting from connected (I)CSDs is planned to be available based on the messages members have subscribed with their (I)CSDs
12.05.2021 till 17.05.2021	17.05.2021 (CW20)	Monday	Trade Load (T): Starting with that date, all trades in the provided ISINs are not processed in Securities CCP anymore, but in C7 SCS system	XFRA, XETR, XEUR • DE000KSAG888 XFRA, XETR • DE000TUAG000 XFRA, XETR, XEUR • FI0009000681 XFRA, XETR, XEUR • FR0000120172 XFRA, XETR	Members need to insert trades in the provided ISINs at the Trading Locations on this focus day and later to achieve settlement processing in the new C7 SCS	All settlement processing and reporting will be operated and provided by C7 SCS and member reporting can be accessed via the common connection on the CRE. After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) Reporting from connected (I)CSDs is planned to be available based on the messages members have subscribed with their (I)CSDs

Focus day Title: Trade Load and Parallel Run of Securities CCP and C7 SCS					Calendar week: 20	
Focus day description: Focus for this week is to provide members a production like situation describing the start of production on 27.09.2021. The "Big Bang" approach, as it will happen on the production start day will be like the behavior of those ISINs that are selected for this focus day on the 17.05.2021. All trades that have been entered before 17.05.2021 will be processed in Securities CCP. All trades inserted on or after the 17.05.2021 will be processed in C7 SCS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
			Parallel Run: Starting with that date Securities CCP and C7 SCS are available in member simulation with direct connection to selected (I)CSDs		To achieve a one to one comparison between settlement processing in Securities CCP and C7 SCS members should initiate similar trades (deviation on trade and settlement date) before 17.05.21 and after. Like this a comparison of settlement processing and reporting between the two systems can be achieved	Members will receive similar reporting (deviation on trade and settlement date) of trades that have been settled via either Securities CCP or C7 SCS Reporting from CBF is planned to be available based on the messages members have subscribed with their (I)CSDs
as per 17.05.21	18.05.2021 (CW20)	Tuesday	T+1			After EoD processing members receive updated C7 SCS reporting: <ul style="list-style-type: none"> • Pending Delivery Report (CE860) with all pending trades
as per 17.05.21	19.05.2021 (CW20)	Wednesday	T+2			After EoD processing members receive updated C7 SCS reporting: <ul style="list-style-type: none"> • Pending Delivery Report (CE860) with all pending trades • Settled Delivery Report (CE870) with all settled trades
as per 17.05.21	20.05.2021 (CW20)	Thursday				

Focus day Title: Trade Load and Parallel Run of Securities CCP and C7 SCS				Calendar week: 20		
Focus day description: Focus for this week is to provide members a production like situation describing the start of production on 27.09.2021. The "Big Bang" approach, as it will happen on the production start day will be like the behavior of those ISINs that are selected for this focus day on the 17.05.2021. All trades that have been entered before 17.05.2021 will be processed in Securities CCP. All trades inserted on or after the 17.05.2021 will be processed in C7 SCS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	To be able to compare settlement processing between Securities CCP and C7 SCS, it is suggested to insert similar trades on or before 11.05.2021 and on or after 17.05.2021. Members will have four batch days in this week to insert the second of the similar trade for settlement processing and reporting in the new C7 SCS system. Thus, all batch days in CW 20 will follow the same behavior.					

Figure 6: Focus Day description for Trade Load and Parallel Run of Securities CCP and C7 SCS

3.3 CBF related Focus Days (chapter 3.5.2.2 in Member Simulation Guide)

Focus day Title: Delivery Instruction Settlement				Calendar week: 21 & 28		
Focus day description: The scope of this focus days is set on the processing and reporting of settlement instructions of C7 SCS in combination with CBF. Full and partial settlement will be reflected by C7 SCS with the Pending Delivery and the Settled Delivery Reports (CE860/CE870). In addition, members can reconcile their C7 SCS reporting with the CSD reporting provided by CBF.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
21.05.2021 till 25.05.2021	25.05.2021 (CW21)	Tuesday	Trade Date (T)	ISINs for Settlement: • DE0001135481 XFRA • DE0005103006 XFRA, XETR • NL0000009165 XFRA, XETR • US0231351067 XFRA, XETR	Members need to insert trades at the Trading Locations in the provided instruments	After EoD processing members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) In addition members can reconcile with the CSD reporting provided by CBF
	26.05.2021 (CW21)	Wednesday	(T+1)		In case member default set-up is in status "Hold", members have to change the status to "Released" to enable settlement	Members will receive C7 SCS reporting and can follow up the status and changes of settlement instructions in: • Pending Delivery Report (CE860) • Trades Action Report (CB830) In addition members can reconcile with the CSD reporting provided by CBF
	27.05.2021 (CW21)	Thursday	Settlement day (T+2)		In case member default set-up is still in status "Hold", members have to change the status to "Released" to enable settlement	Members will receive C7 SCS reporting and can follow up the status and changes of settlement instructions in: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Trades Action Report (CB830) In addition members can reconcile with the CSD reporting provided by CBF
	28.05.2021 (CW21)	Friday				

Focus day Title: Delivery Instruction Settlement		Calendar week: 21 & 28				
Focus day description: The scope of this focus days is set on the processing and reporting of settlement instructions of C7 SCS in combination with CBF. Full and partial settlement will be reflected by C7 SCS with the Pending Delivery and the Settled Delivery Reports (CE860/CE870). In addition, members can reconcile their C7 SCS reporting with the CSD reporting provided by CBF.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	Members can insert trades for each batch day in CW 21 & 28, process flow and logic will follow as it is described for the batch days 25.05.2021 till 27.05.2021. Members need to be aware that trades from different Trade Dates will be provided in the same Pending Delivery Report. Members please use the CASCADE reference (KT) for modification of delivery instructions via MT530.					

Figure 7: Focus Day description for Delivery Instruction Settlement (CBF)

Focus day Title: Member Delivery Management			Calendar week: 21 & 28			
Focus day description: Members will be able to send status changes of "Hold/Released" requests for full and partial settlement directly to CBF (ICP, via CASCADE GUI) or to T2S (DCP, via T2S GUI). C7 SCS receives CSD feedback from CBF and incorporates this feedback into the C7 SCS reporting to members.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
21.05.2021 till 25.05.2021	25.05.2021 (CW21)	Tuesday	Trade Date (T)	ISINs for Settlement: • AT0000743059 XFRA, XETR • DE0001030542 XFRA • DE0001135416 XFRA • DE0005118806 XFRA, XETR	Members need to insert trades at the Trading Locations in the provided instruments	After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) In addition members can reconcile with the CSD reporting provided by CBF
	26.05.2021 (CW21)	Wednesday	(T+1)		Members need to change the status of their settlement instructions from "Released" to "Hold" in case their account setting of "Hold/Released" status is on "Released". In case account setting is already on "Hold" this status change is not required	The change on the settlement instruction will be updated in C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) In addition members can reconcile with the CSD reporting provided by CBF
	27.05.2021 (CW21)	Thursday	Settlement day (T+2)		Members need to change the status of their settlement instructions from "Hold" to "Released", to enable settlement Partial release requests are supported the same way	The change on the settlement instruction will be updated in C7 SCS reporting: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Trades Action Report (CB830) In addition members can reconcile with the CSD reporting provided by CBF
	28.05.2021 (CW21)	Friday				

Focus day Title: Member Delivery Management		Calendar week: 21 & 28				
Focus day description: Members will be able to send status changes of "Hold/Released" requests for full and partial settlement directly to CBF (ICP, via CASCADE GUI) or to T2S (DCP, via T2S GUI). C7 SCS receives CSD feedback from CBF and incorporates this feedback into the C7 SCS reporting to members.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	Members can insert trades for each batch day in CW 21 & 28, process flow and logic will follow as it is described for the batch days 25.05.2021 till 27.05.2021. Members need to be aware that trades from different Trade Dates will be available in the Pending Delivery Report. Members please use the CASCADE reference (KT) for modification of delivery instructions via MT530 during CW21. And for CW28 members can additionally use the actor reference for MT530.					

Figure 8: Focus Day description for Member Delivery Management (CBF)

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
CW23						
	28.05.2021 (CW21)	Friday	Announcement Day	ISINs for Transformation: Transformation 1 Old • DE0005772206		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account
	01.06.2021 (CW22)	Tuesday	Trade Date	XFRA, XETR New • DE0005545503 XFRA, XETR Transformation 2 Old • DE0005785604	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 01.06.2021 and settlement date 08.06.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
02.06.2021 till 07.06.2021	07.06.2021 (CW23)	Monday	Ex-Date	XFRA, XETR New • DE0005785802 XFRA, XETR ISINs for Market Claim: Market Claim 1 • DE0006231004	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Wednesday 09.06.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	08.06.2021 (CW23)	Tuesday	Record Date	XFRA, XETR Market Claim 2 • DE0007100000 XFRA, XETR, XEUR		Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting
	09.06.2021 (CW23)	Wednesday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting
	10.06.2021 (CW23)	Thursday				
CW24						
	08.06.2021 (CW23)	Tuesday	Announcement Day	ISINs for Transformation: Transformation 1 Old • DE0006599905		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	10.06.2021 (CW23)	Thursday	Trade Date	XFRA, XETR New • DE0005909006 XFRA, XETR Transformation 2 Old • DE0005408116	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 10.06.2021 and settlement date 16.06.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
11.06.2021 till 15.06.2021	15.06.2021 (CW24)	Tuesday	Ex-Date	XFRA, XETR New • DE0008019001 XFRA, XETR ISINs for Market Claim: Market Claim 1 • DE0007236101	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Thursday 17.06.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF
	16.06.2021 (CW24)	Wednesday	Record Date	XFRA, XETR, XEUR Market Claim 2 • DE0008232125 XFRA, XETR		Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	17.06.2021 (CW24)	Thursday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting
CW30						
	20.07.2021 (CW29)	Tuesday	Announcement Day	ISINs for Transformation: Transformation 1 Old • DE0007164600		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account
	22.07.2021 (CW29)	Thursday	Trade Date	XFRA, XETR New • DE0006916604 XFRA, XETR Transformation 2 Old • DE000SYM9999	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 22.07.2021 and settlement date 28.07.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
23.07.2021 till 27.07.2021	27.07.2021 (CW30)	Tuesday	Ex-Date	XFRA New • DE0007037129 XFRA, XETR XEUR ISINs for Market Claim: Market Claim 1 • DE0008404005 XFRA, XETR, XEUR Market Claim 2 • DE0008430026 XFRA, XETR	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Thursday 29.07.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF
	28.07.2021 (CW30)	Wednesday	Record Date			Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting
	29.07.2021 (CW30)	Thursday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
CW31						
	26.07.2021 (CW30)	Monday	Announcement Day	ISINs for Transformation: Transformation 1 Old • DE0007030009		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account
	29.07.2021 (CW30)	Thursday	Trade Date	XFRA New • DE0006202005 XFRA ISINs for Market Claim:	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 29.07.2021 and settlement date 03.08.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
30.07.2021 till 02.08.2021	02.08.2021 (CW31)	Monday	Ex-Date	Market Claim 1 • DE000BAY0017 XFRA, XETR, XEUR	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Wednesday 04.08.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF

Focus day Title: Corporate Action with CBF (T2S ISINs)				Calendar week: 23 - 24 & 30 - 31		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on T2S ISINs. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting. Members need to be aware that they have to subscribe relevant messages at the CSD.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	03.08.2021 (CW31)	Tuesday	Record Date			Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting
	04.08.2021 (CW31)	Wednesday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting
	05.08.2021 (CW31)	Thursday				
Note:	Members need to notice that the holdings, set up on their settlement accounts are created for the participation in corporate action processing and are not supposed to be used for other purposes as for example the execution of settlement test cases. Please note, that in contrast to the description in the original Member Simulation Guide in CW25 no Corporate Actions will be provided and supported.					

Figure 9: Focus Day description for Corporate Action with CBF (T2S ISINs)

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
CW29						
	12.07.2021 (CW28)	Monday	Announcement Day	ISINs for Transformation: Transformation 1 Old • FR0000120644		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account
	15.07.2021 (CW28)	Thursday	Trade Date	XFRA, XETR New • FR0000121261 XFRA ISINs for Market Claim:	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 15.07.2021 and Settlement Date 20.07.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
16.07.2021 till 19.07.2021	19.07.2021 (CW29)	Monday	Ex-Date	Market Claim 1 • AT0000606306 XFRA, XETR	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Wednesday 21.07.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	20.07.2021 (CW29)	Tuesday	Record Date			Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting
	21.07.2021 (CW29)	Wednesday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting
	22.07.2021 (CW29)	Thursday				
CW 30						
	20.07.2021 (CW29)	Tuesday	Announcement Day	ISINs for Transformation: Transformation 1 Old • FR0000121667		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	22.07.2021 (CW29)	Thursday	Trade Date	XFRA New • FR0000121709 XFRA Transformation 2 Old • FR0000130403	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 22.07.2021 and Settlement Date 28.07.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
23.07.2021 till 27.07.2021	27.07.2021 (CW30)	Tuesday	Ex-Date	XFRA New • FR0000130452 XFRA ISINs for Market Claim: Market Claim 1 • BE0003797140 XFRA	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Thursday 29.07.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF
	28.07.2021 (CW30)	Wednesday	Record Date	XFRA Market Claim 2 • BE0974268972 XFRA		Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	29.07.2021 (CW30)	Thursday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting
CW 31						
	26.07.2021 (CW30)	Monday	Announcement Day	ISINs for Transformation: Transformation 1 Old • FR0000131757		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account
	29.07.2021 (CW30)	Thursday	Trade Date	XFRA New • FR0004125920 XFRA ISINs for Market Claim: Market Claim 1	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 29.07.2021 and Settlement Date 03.08.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
30.07.2021 till 02.08.2021	02.08.2021 (CW31)	Monday	Ex-Date	• BE0974276082 XFRA	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Thursday 04.08.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF
	03.08.2021 (CW31)	Tuesday	Record Date			Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting
	04.08.2021 (CW31)	Wednesday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	05.08.2021 (CW31)	Thursday				
CW 32						
	03.08.2021 (CW31)	Tuesday	Announcement Day	ISINs for Transformation: Transformation 1 Old • NL0000235190		Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account
	05.08.2021 (CW31)	Thursday	Trade Date	XFRA New • FR0011950682 XFRA Transformation 2 Old • FR0012757854 XFRA, XETR New • GB00B03MLX29 XFRA, XEUR ISINs for Market Claim: Market Claim 1	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 05.08.2021 and Settlement Date 11.08.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
06.08.2021 till 10.08.2021	10.08.2021 (CW32)	Tuesday	Ex-Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Thursday 12.08.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	11.08.2021 (CW32)	Wednesday	Record Date	<ul style="list-style-type: none"> ES0113900J37 XETR Market Claim 2 FR0000031577 XFRA 		<p>Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF:</p> <ul style="list-style-type: none"> Pending Delivery Report (CE860) <p>Members can reconcile C7 SCS reporting with their CSD reporting</p>
	12.08.2021 (CW32)	Thursday	Payment Date		<p>For Transformation & Market Claim:</p> <p>Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement</p>	<p>Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF:</p> <ul style="list-style-type: none"> Settled Delivery Report (CE870) Trades Action Report (CB830) <p>Members can reconcile C7 SCS reporting with their CSD reporting</p>
CW33						
	10.08.2021 (CW32)	Tuesday	Announcement Day	<p>ISINs for Transformation:</p> <p>Transformation 1 Old</p> <ul style="list-style-type: none"> GB00B2B0DG97 		<p>Members will receive a MT564 Pre advice from CSD CBF for the upcoming Corporate Action for both Transformation & Market Claim in case they have a holding on their settlement account</p>

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	12.08.2021 (CW32)	Thursday	Trade Date	XFRA New • NL0000009082 XFRA, XETR ISINs for Market Claim:	For Transformation & Market Claim: Members need to insert a trade at the related Trading Location with Trade Date 12.08.2021 and Settlement Date 18.08.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860)
13.08.2021 till 17.08.2021	17.08.2021 (CW33)	Tuesday	Ex-Date	Market Claim 1 • FR0000031775 XFRA	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the trade will not be settled before Thursday 19.08.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members will receive the corporate action information from CSD CBF
	18.08.2021 (CW33)	Wednesday	Record Date			Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their CSD reporting

Focus day Title: Corporate Actions for markets migrated to OneClearstream				Calendar week: 29 - 31 & 32 - 33		
Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with CBF on ISINs in markets that are migrated to OneClearstream (CSC and NCSC-T). Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the CSD reporting. In addition, members will receive CSD settlement and custody reporting from CBF and can reconcile with the C7 SCS reporting.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	19.08.2021 (CW33)	Thursday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement	Members will receive the updated C7 SCS reporting that is incorporating the CSD Corporate Actions reporting from CBF: <ul style="list-style-type: none"> • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their CSD reporting
Note:	Members need to notice that the holdings, set up on their settlement accounts are created for the participation in corporate action processing and are not supposed to be used for other purposes as for example the execution of settlement test cases.					

Figure 10: Focus Day description for Corporate Actions for markets migrated to OneClearstream

3.4 SIS related Focus Days (chapter 3.5.2.3 in Member Simulation Guide)

Focus day Title: Delivery Instruction Settlement				Calendar week: 23 - 24 & 33 - 34		
Focus day description: The scope of this focus days is set on the processing and reporting of settlement instructions of C7 SCS in combination with SIS. Only full settlement will be reflected by C7 SCS with the Pending Delivery and the Settled Delivery Reports (CE860/CE870). In addition, members can reconcile their C7 SCS reporting with the (I)CSD reporting provided by SIS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
02.06.2021 till 07.06.2021	07.06.2021 (CW23)	Monday	Trade Date (T)	ISINs for Settlement: • CH0001752309 XEUR • CH0008742519 XEUR • CH0008899764 XEUR • DE0005089031 XEUR • DE0005190037 XEUR • DE0005773303 XEUR	Members need to insert a trade at T7 (XEUR), and settlement instructions need to be triggered by Exercises/Assignments	After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) In addition members can reconcile with the (I)CSD reporting provided by SIS
	08.06.2021 (CW23)	Tuesday	(T+1)		In case member default set-up is in status "Hold", members have to change the status to "Released" to enable settlement	Members will receive C7 SCS reporting and can follow up the status and changes of settlement instructions in: • Pending Delivery Report (CE860) • Trades Action Report (CB830) In addition members can reconcile with the (I)CSD reporting provided by SIS
	09.06.2021 (CW23)	Wednesday	Settlement day (T+2)		In case member default set-up is still in status "Hold", members have to change the status to "Released" to enable settlement	Members will receive C7 SCS reporting and can follow up the status and changes of settlement instructions in: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Trades Action Report (CB830) In addition members can reconcile with the (I)CSD reporting provided by SIS
	10.06.2021 (CW23)	Thursday				

Focus day Title: Delivery Instruction Settlement		Calendar week: 23 - 24 & 33 - 34				
Focus day description: The scope of this focus days is set on the processing and reporting of settlement instructions of C7 SCS in combination with SIS. Only full settlement will be reflected by C7 SCS with the Pending Delivery and the Settled Delivery Reports (CE860/CE870). In addition, members can reconcile their C7 SCS reporting with the (I)CSD reporting provided by SIS.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	Members can insert trades for each batch day in CW 23 - 24 & 33 - 34, process flow and logic will follow as it is described for the batch days 07.06.2021 till 09.06.2021. Members need to be aware that trades from different Trade Dates will be provided in the same Pending Delivery Report. Partial settlement is not supported by SIS.					

Figure 11: Focus Day description for Delivery Instruction Settlement (SIS)

Focus day Title: Member Delivery Management				Calendar week: 23 - 24 & 33 - 34		
Focus day description: Members will be able to send status changes of "Hold/Released" requests for full settlement directly to SIS (via SIS GUI). C7 SCS receives (I)CSD feedback from SIS and incorporates this feedback into the C7 SCS reporting to members.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
02.06.2021 till 07.06.2021	07.06.2021 (CW23)	Monday	Trade Date (T)	ISINs for Settlement: • CH0001752309 XEUR • CH0008742519 XEUR • CH0008899764 XEUR	Members need to insert a trade at T7, and settlement instructions need to be triggered by Exercises/Assignments	After EoD processing members receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) In addition members can reconcile with the (I)CSD reporting provided by SIS
	08.06.2021 (CW23)	Tuesday	(T+1)	• DE0005089031 XEUR • DE0005190037 XEUR • DE0005773303 XEUR	Members need to change the status of their settlement instructions from "Released" to "Hold" in case their account setting of "Hold/Released" status is on "Released". In case account setting is already on "Hold" this status change is not required	The change on the settlement instruction will be reported in in C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) In addition members can reconcile with the (I)CSD reporting provided by SIS
	09.06.2021 (CW23)	Wednesday	Settlement day (T+2)		Members need to change the status of their settlement instructions from "Hold" to "Released", to enable settlement	The change on the settlement instruction will be reported in in C7 SCS reporting: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Trades Action Report (CB830) In addition members can reconcile with the (I)CSD reporting provided by SIS
	10.06.2021 (CW23)	Thursday				

Focus day Title: Member Delivery Management		Calendar week: 23 - 24 & 33 - 34				
Focus day description: Members will be able to send status changes of "Hold/Released" requests for full settlement directly to SIS (via SIS GUI). C7 SCS receives (I)CSD feedback from SIS and incorporates this feedback into the C7 SCS reporting to members.						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	Members can insert trades for each batch day in CW 23 - 24 & 33 - 34, process flow and logic will follow as it is described for the batch days 07.06.2021 till 09.06.2021. Members need to be aware that trades from different Trade Dates will be available in the Pending Delivery Report. Partial settlement is not supported by SIS.					

Figure 12: Focus Day description for Member Delivery Management (SIS)

Focus day Title: Corporate Action		Calendar week: 28 - 29				
<p>Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with custody at SIS. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the (I)CSD reporting. In addition, members will receive (I)CSD settlement and custody reporting from SIS and can reconcile with the C7 SCS reporting. Members need to be aware that they receive the standard (I)CSD reporting from SIS as they have subscribed for. For example, the Announcement Date and the related Pre advice message MT564 might vary between 1 and 5 days prior Ex-Date depending on when SIS receives the CA information and set up the CA event.</p>						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
CW28						
	08.07.2021 (CW27)	Thursday	Trade Date	ISINs for Transformation: Transformation 1 Old • CH0010570759 XEUR New • CH0025751329 XEUR	For Transformation & Market Claim: Members need to insert a trade at T7, and settlement instructions need to be triggered by Exercises/Assignments. Trade Date and creation of settlement instructions on 08.07.2021 and Settlement Date 14.07.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) In addition members can reconcile with the (I)CSD reporting provided by SIS
09.07.2021 till 13.07.2021	13.07.2021 (CW28)	Tuesday	Ex-Date	Transformation 2 Old • CH0011075394 XEUR New • CH0030170408 XEUR	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the settlement instruction is matched but not settled before Thursday 15.07.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) In addition members can reconcile with the (I)CSD reporting provided by SIS

Focus day Title: Corporate Action			Calendar week: 28 - 29			
<p>Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with custody at SIS. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the (I)CSD reporting. In addition, members will receive (I)CSD settlement and custody reporting from SIS and can reconcile with the C7 SCS reporting. Members need to be aware that they receive the standard (I)CSD reporting from SIS as they have subscribed for. For example, the Announcement Date and the related Pre advice message MT564 might vary between 1 and 5 days prior Ex-Date depending on when SIS receives the CA information and set up the CA event.</p>						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
	14.07.2021 (CW28)	Wednesday	Record Date	ISINs for Market Claim: Market Claim 1 • CH0000816824 XEUR		Members will receive the updated C7 SCS reporting: • Pending Delivery Report (CE860) In addition members can reconcile with the (I)CSD reporting provided by SIS
	15.07.2021 (CW28)	Thursday	Payment Date	Market Claim 2 • CH0012100191 XEUR	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released " in order to achieve settlement	Members will receive the updated C7 SCS reporting: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Trades Action Report (CB830) In addition members can reconcile with the (I)CSD reporting provided by SIS
CW29						
	15.07.2021 (CW28)	Thursday	Trade Date	ISINs for Transformation: Transformation 1 Old • CH0011795959 XEUR New • CH0038388911 XEUR	For Transformation & Market Claim: Members need to insert a trade at T7, and settlement instructions need to be triggered by Exercises/Assignments. Trade Date and creation of settlement instructions on 15.07.2021 and Settlement Date 20.07.2021	Members will receive C7 SCS reporting: • Net Clearing Report (CE890/895) • Pending Delivery Report (CE860) In addition members can reconcile with the (I)CSD reporting provided by SIS

Focus day Title: Corporate Action			Calendar week: 28 - 29			
<p>Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with custody at SIS. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the (I)CSD reporting. In addition, members will receive (I)CSD settlement and custody reporting from SIS and can reconcile with the C7 SCS reporting. Members need to be aware that they receive the standard (I)CSD reporting from SIS as they have subscribed for. For example, the Announcement Date and the related Pre advice message MT564 might vary between 1 and 5 days prior Ex-Date depending on when SIS receives the CA information and set up the CA event.</p>						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
16.07.2021 till 19.07.2021	19.07.2021 (CW29)	Monday	Ex-Date	Transformation 2 Old • CH0012530207 XEUR New • CH0038389992 XEUR ISINs for Market Claim:	For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Hold" in order to achieve that the settlement instruction is matched but not settled before Thursday 21.07.2021	Members will receive C7 SCS reporting: • Pending Delivery Report (CE860) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their standard SIS reporting
	20.07.2021 (CW29)	Tuesday	Record Date	Market Claim 1 • CH0012453913 XEUR Market Claim 2 • CH0038863350 XEUR		Members will receive the updated C7 SCS reporting: • Pending Delivery Report (CE860) Members can reconcile C7 SCS reporting with their standard SIS reporting
	21.07.2021 (CW29)	Wednesday	Payment Date		For Transformation & Market Claim: Members need to change the status of "Hold/Release" to status "Released" in order to achieve settlement.	Members will receive the updated C7 SCS reporting: • Pending Delivery Report (CE860) • Settled Delivery Report (CE870) • Trades Action Report (CB830) Members can reconcile C7 SCS reporting with their standard SIS reporting
	22.07.2021 (CW29)	Thursday				

Focus day Title: Corporate Action		Calendar week: 28 - 29				
<p>Focus day description: Members will be able to experience corporate action processing as Transformation & Market Claim together with custody at SIS. Members will receive C7 SCS reporting with the amendments in Pending Delivery Report (CE860) that reflects the (I)CSD reporting. In addition, members will receive (I)CSD settlement and custody reporting from SIS and can reconcile with the C7 SCS reporting.</p> <p>Members need to be aware that they receive the standard (I)CSD reporting from SIS as they have subscribed for. For example, the Announcement Date and the related Pre advice message MT564 might vary between 1 and 5 days prior Ex-Date depending on when SIS receives the CA information and set up the CA event.</p>						
Online Days	Batch Calendar Day	Weekday	Process Day	Instruments/ISINs & Trading Location	Required member input	Member feedback
Note:	Members need to notice that the holdings, set up on their settlement accounts are created for the participation in corporate action processing and are not supposed to be used for other purposes as for example the execution of settlement test cases. Partial settlement is not supported by SIS.					

Figure 13: Focus Day description for Corporate Action (SIS)

4 ISIN List for C7 SCS 1.0 Member Simulation

The financial instruments and their related ISINs provided in the appendix of this document will be supported and available for the C7 SCS 1.0 member simulation. All other ISINs are out of scope of this member simulation, will be rejected and won't result in any settlement feedback from either C7 SCS or the connected (I)CSDs.

Please be aware that this list of financial instruments might still be subject to required changes even during the simulation period.

5 Appendix

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
1	DE0001102390	BUNDANL.V.16/26	BON	17/05/2021
2	DE0005140008	DEUTSCHE BANK AG NA O.N.	EQU	17/05/2021
3	DE0005557508	DT.TELEKOM AG NA	EQU	17/05/2021
4	DE0005810055	DEUTSCHE BOERSE NA O.N.	EQU	17/05/2021
5	DE000KSAG888	K+S AG NA O.N.	EQU	17/05/2021
6	DE000TUAG000	TUI AG NA O.N.	EQU	17/05/2021
7	FI0009000681	NOKIA CORP. EO-,06	EQU	17/05/2021
8	FR0000120172	CARREFOUR S.A. INH.EO 2,5	EQU	17/05/2021
9	AT0000606306	RAIFFEISEN BK INTL INH.	EQU	29/03/2021
10	AT0000652011	ERSTE GROUP BNK INH. O.N.	EQU	29/03/2021
11	AT0000743059	OMV AG	EQU	29/03/2021
12	AT0000785407	FABASOFT AG	EQU	29/03/2021
13	AT0000818802	DO + CO AG	EQU	29/03/2021
14	AT0000837307	ZUMTOBEL GROUP AG INH. A	EQU	29/03/2021
15	AT0000969985	AT+S AUSTR.T.+SYSTEMT.	EQU	29/03/2021
16	AT0000A0K1J1	AUTOBANK AG INH.AKT.	EQU	29/03/2021
17	AT0000A0VRQ6	AUSTRIA 12/44 MTN	BON	29/03/2021
18	AT0000A10683	OESTERR. 13/34	BON	29/03/2021
19	AT0000A185T1	OESTERR. 14/24	BON	29/03/2021
20	AT0000A1Z9J6	RLBK OBEROESTERR.18-33 ZO	BON	29/03/2021
21	AU000KFWHAF2	K.F.W.ANL.V.16/2022 AD	BON	29/03/2021
22	BE0000337460	BELGIQUE 16/26 77	BON	29/03/2021
23	BE0000343526	BELGIQUE 17/57 83	BON	29/03/2021
24	BE0000345547	BELGIQUE 18/28 85	BON	29/03/2021
25	BE0000347568	BELGIQUE 19/29	BON	29/03/2021
26	BE0003470755	SOLVAY S.A. A	EQU	29/03/2021
27	BE0003565737	KBC GROEP N.V.	EQU	29/03/2021
28	BE0003739530	UCB S.A.	EQU	29/03/2021
29	BE0003797140	GBL SA	EQU	29/03/2021
30	BE0003810273	PROXIMUS S.A.	EQU	29/03/2021
31	BE0974268972	13B BPOST S.A. COMPARTMENT A	EQU	29/03/2021
32	BE0974276082	ONTEX GROUP NV EO -,01	EQU	29/03/2021
33	CA0679011084	BARRICK GOLD CORP.	EQU	29/03/2021
34	CH0000816824	OC OERLIKON CORP.AG SF 1	EQUITY	29/03/2021
35	CH0001752309	GEORG FISCHER NA SF 1	EQUITY	29/03/2021
36	CH0008742519	SWISSCOM AG NAM. SF 1	EQUITY	29/03/2021
37	CH0008899764	ISHARES SMI (CH)	EQUITY	29/03/2021
38	CH0010570759	LINDT SPRUENGLI NAM.SF100	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
39	CH0010570767	LINDT SPRUENGLI PS SF 10	EQU	29/03/2021
40	CH0011075394	ZURICH INSUR.GR.NA.SF0,10	EQU	29/03/2021
41	CH0011795959	DORMAKABA HLDG NA.SF 0,10	EQUITY	29/03/2021
42	CH0012005267	NOVARTIS NAM. SF 0,50	EQU	29/03/2021
43	CH0012100191	TECAN GRP AG NAM.SF 0,10	EQUITY	29/03/2021
44	CH0012138530	CRED.SUISSE GRP NA SF-,04	EQU	29/03/2021
45	CH0012221716	ABB LTD. NA SF 0,12	EQU	29/03/2021
46	CH0012268360	KUDELSKI SA INH. SF 8	EQU	29/03/2021
47	CH0012335540	VONTOBEL HLDG AG NA SF 1	EQU	29/03/2021
48	CH0012453913	TEMENOS GROUP AG NA SF 5	EQUITY	29/03/2021
49	CH0012530207	BACHEM HLDG NA B SF 0,05	EQUITY	29/03/2021
50	CH0012549785	SONOVA HLDG AG NA.SF 0,05	EQU	29/03/2021
51	CH0025751329	LOGITECH INTL NA SF -,25	EQU	29/03/2021
52	CH0030170408	GEBERIT AG NA DISP. SF-10	EQU	29/03/2021
53	CH0038388911	SULZER NAM. SF -,01	EQU	29/03/2021
54	CH0038389992	BB BIOTECH NAM. SF 0,20	EQU	29/03/2021
55	CH0038863350	NESTLE NAM. SF-,10	EQUITY	29/03/2021
56	CH0126881561	SWISS RE AG NAM. SF -,10	EQU	29/03/2021
57	CH0127181011	EIDGENOSSENSCHAFT 11-22	BON	29/03/2021
58	CH0184249990	EIDGENOSSENSCHAFT 13-25	BON	29/03/2021
59	CH0224396983	EIDGENOSSENSCHAFT 14-26	BON	29/03/2021
60	DE0001030542	BUNDANL.V. 12/23 INFL.LKD	BON	29/03/2021
61	DE0001030559	BUNDANL.V. 14/30 INFL.LKD	BON	29/03/2021
62	DE0001030575	BUNDANL.V. 15/46 INFL.LKD	BON	29/03/2021
63	DE0001102309	BUNDANL.V.13/23	BON	29/03/2021
64	DE0001102341	BUNDANL.V.14/46	BON	29/03/2021
65	DE0001102374	BUNDANL.V.15/25	BON	29/03/2021
66	DE0001102408	BUNDANL.V.16/26	BON	29/03/2021
67	DE0001102424	BUNDANL.V.17/27	BON	29/03/2021
68	DE0001102457	BUNDANL.V.18/28	BON	29/03/2021
69	DE0001134922	BUNDANL.V.94/24	BON	29/03/2021
70	DE0001135044	BUNDANL.V.97/27	BON	29/03/2021
71	DE0001135085	BUNDANL.V.98/07.28 II	BON	29/03/2021
72	DE0001135176	BUNDANL.V. 00/31	BON	29/03/2021
73	DE0001135226	BUNDANL.V. 03/34	BON	29/03/2021
74	DE0001135416	BUNDANL.V. 10/20	BON	29/03/2021
75	DE0001135432	BUNDANL.V. 10/42	BON	29/03/2021
76	DE0001135457	BUNDANL.V. 11/21	BON	29/03/2021
77	DE0001135481	BUNDANL.V.12/44	BON	29/03/2021
78	DE0001135499	BUNDANL.V.12/22	BON	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
79	DE0001141786	BUNDESOBL.V.18/23 S.178	BON	29/03/2021
80	DE0001142073	BUNDANL.V98/28NK OZSS	BON	29/03/2021
81	DE0001143279	BUNDANL. KPS 4.7.24	BON	29/03/2021
82	DE0005088108	BAADER BANK AG	EQU	29/03/2021
83	DE0005089031	UTD.INTERNET AG NA	EQUITY	29/03/2021
84	DE0005102008	BASLER AG O.N.	EQU	29/03/2021
85	DE0005103006	ADVA OPT.NETW.SE O.N.	EQU	29/03/2021
86	DE0005104806	SYZYG AG O.N.	EQU	29/03/2021
87	DE0005111702	ZOOPLUS AG	EQU	29/03/2021
88	DE0005118806	11 88 0 SOLUTIONS AG	EQU	29/03/2021
89	DE0005137004	QSC AG NA O.N.	EQU	29/03/2021
90	DE0005158703	BECHTLE AG O.N.	EQU	29/03/2021
91	DE0005176903	SURTECO SE	EQU	29/03/2021
92	DE0005178008	SOFTING AG O.N.	EQU	29/03/2021
93	DE0005190003	BAY.MOTOREN WERKE AG ST	EQU	29/03/2021
94	DE0005190037	BAY.MOTOREN WERKE VZO	EQUITY	29/03/2021
95	DE0005198907	J.F.BEHRENS AG O.N.	EQU	29/03/2021
96	DE0005221303	BERL.EFFEKTENGES.AG O.N.	EQU	29/03/2021
97	DE0005228779	ORBIS AG O.N.	EQU	29/03/2021
98	DE0005291405	ABWICKLUNGSG. ROESCH O.N.	EQU	29/03/2021
99	DE0005313506	ENERGIEKONTOR O.N.	EQU	29/03/2021
100	DE0005407100	CENIT AG O.N.	EQU	29/03/2021
101	DE0005407506	CENTROTEC SUSTAINABLE O.N	EQU	29/03/2021
102	DE0005408116	AAREAL BANK AG	EQU	29/03/2021
103	DE0005419105	CANCOM SE O.N.	EQU	29/03/2021
104	DE0005470405	LANXESS AG	EQU	29/03/2021
105	DE0005487953	ALPHAFORM AG O.N.	EQU	29/03/2021
106	DE0005489561	UNITED LABELS O.N.	EQU	29/03/2021
107	DE0005493365	HYPOPORT AG	EQU	29/03/2021
108	DE0005501357	A.SPRINGER SE VNA	EQU	29/03/2021
109	DE0005545503	DRILLISCH AG O.N.	EQU	29/03/2021
110	DE0005565204	DUERR AG O.N.	EQU	29/03/2021
111	DE0005647937	EDDING AG O.N. VZO O.N.	EQU	29/03/2021
112	DE0005659700	ECKERT+ZIEGLER AG O.N.	EQU	29/03/2021
113	DE0005677108	ELMOS SEMICONDUCTOR AG	EQU	29/03/2021
114	DE0005754402	LS TELCOM AG	EQU	29/03/2021
115	DE0005759807	INIT INNOVATION O.N.	EQU	29/03/2021
116	DE0005772206	FIELMANN AG O.N.	EQU	29/03/2021
117	DE0005773303	FRAPORT AG FFM.AIRPORT	EQU	29/03/2021
118	DE0005774103	FORTEC ELEKTRO. O.N.	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
119	DE0005785604	FRESENIUS SE+CO.KGAA O.N.	EQU	29/03/2021
120	DE0005785802	FRESEN.MED.CARE KGAA O.N.	EQU	29/03/2021
121	DE0005800601	GFT TECHNOLOGIES SE	EQU	29/03/2021
122	DE0005870323	PRIMAG AG	EQU	29/03/2021
123	DE0005878003	DMG MORI AG O.N.	EQU	29/03/2021
124	DE0005909006	BILFINGER SE O.N.	EQU	29/03/2021
125	DE0005933931	ISHS CORE DAX UCITS ETF	XTF	29/03/2021
126	DE0005933956	ISHARES EO STOXX 50 U.ETF	XTF	29/03/2021
127	DE0005937007	MAN SE ST O.N.	EQU	29/03/2021
128	DE0006047004	HEIDELBERGCEMENT AG O.N.	EQU	29/03/2021
129	DE0006052830	MASCH.BERT.HER. O.N. VZO	EQU	29/03/2021
130	DE0006070006	HOCHTIEF AG	EQU	29/03/2021
131	DE0006200108	INDUS HOLDING AG	EQU	29/03/2021
132	DE0006202005	SALZGITTER AG O.N.	EQU	29/03/2021
133	DE0006214687	MUELLER-DIE LILA LOGISTIK	EQU	29/03/2021
134	DE0006219934	JUNGHEINRICH AG O.N.VZO	EQU	29/03/2021
135	DE0006224520	I:FAO AG NA O.N.	EQU	29/03/2021
136	DE0006231004	INFINEON TECH.AG NA O.N.	EQU	29/03/2021
137	DE0006286560	OVH HOLDING AG	EQU	29/03/2021
138	DE0006335003	KRONES AG O.N.	EQU	29/03/2021
139	DE0006452907	NEMETSCHEK SE O.N.	EQU	29/03/2021
140	DE0006569908	MLP AG	EQU	29/03/2021
141	DE0006599905	MERCK KGAA O.N.	EQU	29/03/2021
142	DE0006602006	GEA GROUP AG	EQU	29/03/2021
143	DE0006614712	SOLAR-FABRIK AG O.N.	EQU	29/03/2021
144	DE0006627201	MUEHLBAUER HOLD.AG O.N.	EQU	29/03/2021
145	DE0006632003	MORPHOSYS AG O.N.	EQU	29/03/2021
146	DE0006853005	ODEON FILM AG O.N.	EQU	29/03/2021
147	DE0006911605	VPE WERTPAPIERHDLBK	EQU	29/03/2021
148	DE0006916604	PFEIFFER VACUUM TECH.O.N.	EQU	29/03/2021
149	DE0006967805	PRO DV AG O.N.	EQU	29/03/2021
150	DE0006972508	PUBLITY AG NA O.N.	EQU	29/03/2021
151	DE0007030009	RHEINMETALL AG	EQU	29/03/2021
152	DE0007037129	RWE AG ST O.N.	EQU	29/03/2021
153	DE0007042301	RHOEN-KLINIKUM O.N.	EQU	29/03/2021
154	DE0007100000	DAIMLER AG NA O.N.	EQU	29/03/2021
155	DE0007164600	SAP SE O.N.	EQU	29/03/2021
156	DE0007201907	FIRST SENSOR AG O.N.	EQU	29/03/2021
157	DE0007231334	SIXT SE VZO O.N.	EQU	29/03/2021
158	DE0007236101	SIEMENS AG NA	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
159	DE0007241424	TRANSTEC AG NA O.N.	EQU	29/03/2021
160	DE0007257503	METRO AG ST O.N.	EQU	29/03/2021
161	DE0007276503	SECUNET SECURITY AG O.N.	EQU	29/03/2021
162	DE0007297004	SUEDZUCKER AG O.N.	EQU	29/03/2021
163	DE0007314007	HEIDELBERG.DRUCKMA.O.N.	EQU	29/03/2021
164	DE0007346603	SUEDWSTDT.SALZWERKE	EQU	29/03/2021
165	DE0007454209	TC UNTERHALTUNGSELEK.	EQU	29/03/2021
166	DE0007458804	TISCON AG O.N.	EQU	29/03/2021
167	DE0007477531	WALTER BAU-AG VZO O.N.	EQU	29/03/2021
168	DE0007501009	TTL INF. TECHN. AG O.N.	EQU	29/03/2021
169	DE0007551400	BEATE UHSE AG	EQU	29/03/2021
170	DE0007664039	VOLKSWAGEN AG VZO O.N.	EQU	29/03/2021
171	DE0007686826	GOLD-ZACK AG NA O.N.	EQU	29/03/2021
172	DE0007760001	GELSENWASSER AG	EQU	29/03/2021
173	DE0008019001	DT.PFANDBRIEFBK AG	EQU	29/03/2021
174	DE0008041005	DT.EFF.U.WECH.-BET.G.O.N.	EQU	29/03/2021
175	DE0008232125	LUFTHANSA AG VNA O.N.	EQU	29/03/2021
176	DE0008303504	TAG IMMOBILIEN AG	EQU	29/03/2021
177	DE0008402215	HANNOVER RUECK SE NA O.N.	EQU	29/03/2021
178	DE0008404005	ALLIANZ SE NA O.N.	EQU	29/03/2021
179	DE0008430026	MUENCH.RUECKVERS.VNA O.N.	EQU	29/03/2021
180	DE000A0B65S3	PAION O.N	EQU	29/03/2021
181	DE000A0B9N37	JDC GROUP AG O.N.	EQU	29/03/2021
182	DE000A0BVU93	PHOENIX SOLAR AG O.N.	EQU	29/03/2021
183	DE000A0D6554	Temporary CA ISIN	EQU	29/03/2021
184	DE000A0DJ6J9	SMA SOLAR TECHNOL.AG	EQU	29/03/2021
185	DE000A0ETBQ4	MBB SE O.N.	EQU	29/03/2021
186	DE000A0F5UJ7	IS.S.EU.600 BANK.U.ETF A.	XTF	29/03/2021
187	DE000A0HL762	WALLSTREET:ONLINE CAPITAL	EQU	29/03/2021
188	DE000A0JL461	ITN NANOVAION	EQU	29/03/2021
189	DE000A0JM2M1	BLUE CAP O.N.	EQU	29/03/2021
190	DE000A0KRJ10	ETFS COM.SEC.DZ06/UN.HOGS	XTF	29/03/2021
191	DE000A0KRJ36	ETFS COM.SEC.DZ06/UN.NGAS	XTF	29/03/2021
192	DE000A0KRJ51	ETFS COM.SEC.DZ06/UN.SLVR	XTF	29/03/2021
193	DE000A0KRJ77	ETFS COM.SEC.DZ06/UN.SOYB	XTF	29/03/2021
194	DE000A0KRJ93	ETFS COM.SEC.DZ06/UN.WEAT	XTF	29/03/2021
195	DE000A0KRJT2	ETFS COM.SEC.DZ06/UN.COFF	XTF	29/03/2021
196	DE000A0KRJV8	ETFS COM.SEC.DZ06/UN.CORN	XTF	29/03/2021
197	DE000A0KRJX4	ETFS COM.SEC.DZ06/UN.WTI	XTF	29/03/2021
198	DE000A0KRJZ9	ETFS COM.SEC.DZ06/UN.BULL	XTF	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
199	DE000A0KRKB8	ETFS COM.SEC.DZ06/UN.IDX	XTF	29/03/2021
200	DE000A0KRKD4	ETFS COM.SEC.DZ06/UN.IDX	XTF	29/03/2021
201	DE000A0KRKF9	ETFS COM.SEC.DZ06/UN.IDX	XTF	29/03/2021
202	DE000A0KRKK9	ETFS COM.SEC.DZ06/UN.IDX	XTF	29/03/2021
203	DE000A0KRKM5	ETFS OIL SEC DZ06/UN.OILB	XTF	29/03/2021
204	DE000A0L1NN5	HELIAD EQ.PARTN.KGAA	EQU	29/03/2021
205	DE000A0LP781	GOLD BULL.SEC5 04/UND DZ	XTF	29/03/2021
206	DE000A0MZ4B0	DELIGNIT AG INH.O.N.	EQU	29/03/2021
207	DE000A0N62E5	ETFS MET.SEC.DZ07/UN.XPD	XTF	29/03/2021
208	DE000A0N62G0	ETFS MET.SEC.DZ07/UN.XAU	XTF	29/03/2021
209	DE000A0PM5F0	K.F.W.ANL.V.07/2023	BON	29/03/2021
210	DE000A0Q4RZ9	I.EB.R.MONEY MARKET U.ETF	XTF	29/03/2021
211	DE000A0STST2	TOM TAILOR HOLDG.AG	EQU	29/03/2021
212	DE000A0SVX34	ETFS COM.SEC.DZ07/UN.IDX	XTF	29/03/2021
213	DE000A0SVX75	ETFS COM.SEC.DZ07/UN.IDX	XTF	29/03/2021
214	DE000A0V9X09	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
215	DE000A0V9X58	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
216	DE000A0V9Y57	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
217	DE000A0V9Y81	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
218	DE000A0V9YT0	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
219	DE000A0V9YV6	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
220	DE000A0V9YZ7	ETFS COM.SEC.DZ08/UN.IDX	XTF	29/03/2021
221	DE000A0XFSF0	DEMIRE DT.MTS.RE AG	EQU	29/03/2021
222	DE000A0Z1Q49	HESSEN SCHA.11/21 S.1108	BON	29/03/2021
223	DE000A0Z2ZZ5	FREENET AG NA O.N.	EQU	29/03/2021
224	DE000A181034	JAB HOLDINGS 16/23	BON	29/03/2021
225	DE000A1AQGX1	DB ETC IDX BRENT BST E 60	XTF	29/03/2021
226	DE000A1DCTL3	ETFS MET.SEC.DZ09/UN.XAU	XTF	29/03/2021
227	DE000A1DFSB9	ETFS FOR.EXC.DZ10/UN.CUR.	XTF	29/03/2021
228	DE000A1DFSF0	ETFS FOR.EXC.DZ10/UN.CUR.	XTF	29/03/2021
229	DE000A1E0HS6	DB ETC PLC P SLVR EUR 60	XTF	29/03/2021
230	DE000A1ED2J2	DB ETC IDX ENER BST E 60	XTF	29/03/2021
231	DE000A1EK0H1	DB ETC PLC P PLAT EUR H60	XTF	29/03/2021
232	DE000A1EK0K5	ETFS FOR.EXC.DZ10/UN.CUR.	XTF	29/03/2021
233	DE000A1EK0P4	ETFS FOR.EXC.DZ10/UN.CUR.	XTF	29/03/2021
234	DE000A1EK0V2	ETFS FOR.EXC.DZ10/UN.CUR.	XTF	29/03/2021
235	DE000A1EK3B8	DB ETC PLC P PAL EUR H 60	XTF	29/03/2021
236	DE000A1ELUD7	BRANDENBURG LSA 11/21	BON	29/03/2021
237	DE000A1EMAK2	UTD POWER TECHN.AG	EQU	29/03/2021
238	DE000A1EWXW8	7DAYS MUSIC ENTER.AG	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
239	DE000A1K0SM8	FMS WERTMGMT MTN 11/21	BON	29/03/2021
240	DE000A1PHUN0	EUREX REPO GC Pooling US Basket	BON	29/03/2021
241	DE000A1TNNN5	A.S.CREATION TAPETEN NA	EQU	29/03/2021
242	DE000A26RY68	GC Pooling US Treasuries Basket	BON	29/03/2021
243	DE000A26RY84	GC Pooling Non-ECB Basket	BON	29/03/2021
244	DE000A2BPJ60	DZ HYP OE.PF.R.670	BON	29/03/2021
245	DE000A2E4L00	GXP GERM.PROP.AG INH.O.N.	EQU	29/03/2021
246	DE000A2GG7U2	GC Pooling CTD SPAIN Basket	BON	29/03/2021
247	DE000A2GG7W8	GC Pooling CTD ITALY Basket	BON	29/03/2021
248	DE000A2GS401	SOFTWARE AG NA O.N.	EQU	29/03/2021
249	DE000A2LQSH4	KRED.F.WIED.18/28 MTN	BON	29/03/2021
250	DE000A2TSTR0	KRED.F.WIED.19/39 MTN	BON	29/03/2021
251	DE000BAY0017	BAYER AG NA O.N.	EQU	29/03/2021
252	DE000CHEN993	VTION WIRELESS TECH. AG	EQU	29/03/2021
253	DE000DG4UD52	DZ BANK IS.A856	BON	29/03/2021
254	DE000ENER6Y0	SIEMENS ENERGY AG NA O.N.	EQU	29/03/2021
255	DE000ETFL011	DK DAX	XTF	29/03/2021
256	DE000ETFL060	DK DAX (AUSSCHUETTEND)	XTF	29/03/2021
257	DE000ETFL201	DK DB EUROG.GERMANY 5-10	XTF	29/03/2021
258	DE000ETFL359	DK IBOXX EO L.GE.CO.V.DIV.	XTF	29/03/2021
259	DE000HLB5MF8	LB.HESS.-THR.IS.04A/2018	BON	29/03/2021
260	DE000HV2ASK2	UC-HVB PF 2055	BON	29/03/2021
261	DE000KD88880	KABEL DT. HOLDING AG O.N.	EQU	29/03/2021
262	DE000MHB09J5	MUENCH.HYP.BK. MTN-PF1607	BON	29/03/2021
263	DE000NWB0AF3	NRW.BANK 18/28	BON	29/03/2021
264	DE000NWB0AG1	NRW.BANK 19/29	BON	29/03/2021
265	DE000NWB18N5	NRW.BANK IS.A.18N 19/34	BON	29/03/2021
266	DE000PAH0038	PORSCHE AUTOM.HLDG VZO	EQU	29/03/2021
267	DE000SHFM675	SCHLW-H.SCHATZ.19/29 A1	BON	29/03/2021
268	DE000SHFM691	SCHLW-H.SCHATZ.19/29 A1	BON	29/03/2021
269	DE000SYM9999	SYMRISE AG INH. O.N.	EQU	29/03/2021
270	DK0009918138	DANSKE STAT 2024 ST.LAN	BON	29/03/2021
271	DK0009922320	DANSKE STAT 2039	BON	29/03/2021
272	DK0010181759	CARLSBERG A/S NAM. B DK20	EQU	29/03/2021
273	DK0010267129	RTX A/S NAM DK 5	EQU	29/03/2021
274	DK0010274414	DANSKE BK NAM. DK 10	EQU	29/03/2021
275	ES00000122E5	SPANIEN 10-25	BON	29/03/2021
276	ES00000123X3	SPANIEN 13-23	BON	29/03/2021
277	ES00000126B2	SPANIEN 14-24	BON	29/03/2021
278	ES00000127Z9	SPANIEN 16-26	BON	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
279	ES00000128E2	SPANIEN 16-66	BON	29/03/2021
280	ES0000012B47	SPANIEN 18-48	BON	29/03/2021
281	ES0000012E51	SPANIEN 19/29	BON	29/03/2021
282	ES0112501012	EBRO FOODS NOM. EO -,60	EQU	29/03/2021
283	ES0113900J37	BCO SANTANDER N.EO0,5	EQU	29/03/2021
284	ES0167050915	ACS,ACT.CO.SER.INH.EO-,50	EQU	29/03/2021
285	ES0178430E18	TELEFONICA INH. EO 1	EQU	29/03/2021
286	ES0312342019	AYT CEDULAS CAJ.X 05-25	BON	29/03/2021
287	EU000A1G0A16	EFSF 12/22 MTN	BON	29/03/2021
288	EU000A1G0EE0	EFSF 19/29 MTN	BON	29/03/2021
289	EU000A1G1Q17	EU EUROP. UNION 12/32 MTN	BON	29/03/2021
290	EU000A1G6TV9	EU EUROP. UNION 12/28 MTN	BON	29/03/2021
291	EU000A1U9936	ESM 15/55 MTN	BON	29/03/2021
292	EU000A1Z99B9	ESM 17/27 MTN	BON	29/03/2021
293	EU000A1Z99H6	ESM 19/29 MTN	BON	29/03/2021
294	FI0009002422	OUTOKUMPU OYJ A	EQU	29/03/2021
295	FI0009003305	SAMPO OYJ A	EQU	29/03/2021
296	FI0009005870	KONECRANES OYJ O.N.	EQU	29/03/2021
297	FI0009005987	UPM KYMMENE CORP.	EQU	29/03/2021
298	FI0009007264	BITTIUM OYJ	EQU	29/03/2021
299	FI0009007884	ELISA OYJ A O.N.	EQU	29/03/2021
300	FI0009902530	NORDEA BANK FDR/1 EO 0,40	EQU	29/03/2021
301	FI4000046545	FINLD 12-42	BON	29/03/2021
302	FI4000306758	FINLD 18-34	BON	29/03/2021
303	FR0000031577	VIRBAC SA EO 1,25	EQU	29/03/2021
304	FR0000031775	LMP Test ISIN	EQU	29/03/2021
305	FR0000033888	LMP Test ISIN	EQU	29/03/2021
306	FR0000035164	BENETEAU SA INH. EO-,10	EQU	29/03/2021
307	FR0000038606	MANITOU B.F. SA INH. EO 1	EQU	29/03/2021
308	FR0000039299	BOLLORE INH. EO 0,16	EQU	29/03/2021
309	FR0000044364	LMP Test ISIN	EQU	29/03/2021
310	FR0000044612	LMP Test ISIN	EQU	29/03/2021
311	FR0000044752	LMP Test ISIN	EQU	29/03/2021
312	FR0000045072	CREDIT AGRICOLE INH. EO 3	EQU	29/03/2021
313	FR0000051070	MAUREL ET PROM INH.EO-,77	EQU	29/03/2021
314	FR0000051807	TELEPERFORMANCE INH.EO2,5	EQU	29/03/2021
315	FR0000052516	VILMORIN+CIE.INH.EO 15,25	EQU	29/03/2021
316	FR0000053225	M6 METROPOLE TV INH.EO-,4	EQU	29/03/2021
317	FR0000054470	UBISOFT ENTMT IN.EO-,0775	EQU	29/03/2021
318	FR0000060618	RALLYE SA INH. EO 3	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
319	FR0000063935	BONDUELLE INH. EO 7	EQU	29/03/2021
320	FR0000065765	LMP Test ISIN	EQU	29/03/2021
321	FR0000073272	LMP Test ISIN	EQU	29/03/2021
322	FR0000077919	LMP Test ISIN	EQU	29/03/2021
323	FR0000120131	LMP Test ISIN	EQU	29/03/2021
324	FR0000120503	BOUYGUES SA INH. EO 1	EQU	29/03/2021
325	FR0000120628	AXA S.A. INH. EO 2,29	EQU	29/03/2021
326	FR0000120644	DANONE S.A. EO -,25	EQU	29/03/2021
327	FR0000120669	LMP Test ISIN FR0000120669	EQU	29/03/2021
328	FR0000120859	LMP Test ISIN FR0000120859	EQU	29/03/2021
329	FR0000121121	LMP Test ISIN FR0000121121	EQU	29/03/2021
330	FR0000121220	SODEXO S.A. INH. EO 4	EQU	29/03/2021
331	FR0000121261	CREDIT AGRICOLE INH. EO 3	EQU	29/03/2021
332	FR0000121485	KERING S.A. INH. EO 4	EQU	29/03/2021
333	FR0000121667	ESSILOR INTL INH. EO -,18	EQU	29/03/2021
334	FR0000121691	CREDIT AGRICOLE INH. EO 3	EQU	29/03/2021
335	FR0000121709	FR0000121709 LMP Test ISIN	EQU	29/03/2021
336	FR0000125007	ST GOBAIN EO 4	EQU	29/03/2021
337	FR0000125486	VINCI S.A. INH. EO 2,50	EQU	29/03/2021
338	FR0000127771	VIVENDI S.A. INH. EO 5,5	EQU	29/03/2021
339	FR0000130403	CHRISTIAN DIOR INH. EO 2	EQU	29/03/2021
340	FR0000130452	EIFFAGE SA INH. EO 4	EQU	29/03/2021
341	FR0000130577	PUBLICIS GRP INH. EO 0,40	EQU	29/03/2021
342	FR0000131757	ERAMET SA INH. EO 3,05	EQU	29/03/2021
343	FR0000186413	REP. FSE 99-29 O.A.T. FLR	BON	29/03/2021
344	FR0000187635	REP. FSE 01-32 O.A.T.	BON	29/03/2021
345	FR0000476087	LA POSTE 03/23 MTN	BON	29/03/2021
346	FR0000487225	CIE F.FONCIER 01-21 MTN	BON	29/03/2021
347	FR0000571085	REP. FSE 92-23 O.A.T.	BON	29/03/2021
348	FR0000937435	SODEXO K001	EQU	29/03/2021
349	FR0004125920	AMUNDI S.A. EO 2,50	EQU	29/03/2021
350	FR0007054358	LYX.EU.ST.50(DR)U.E.DEO	XTF	29/03/2021
351	FR0007075494	SDKO	EQU	29/03/2021
352	FR0010033381	VEOLIA ENVIRONN.03/33 MTN	BON	29/03/2021
353	FR0010192997	REP. FSE 05-21 O.A.T.	BON	29/03/2021
354	FR0010242511	ELECTRICI.D.FRANCE EO-,50	EQU	29/03/2021
355	FR0010315770	LYXOR ETF MSCI WORLD DEO	XTF	29/03/2021
356	FR0010371401	REP. FSE 06-38 O.A.T.	BON	29/03/2021
357	FR0010466938	REP. FSE 07-23 O.A.T.	BON	29/03/2021
358	FR0010468983	LYXOR ETF EO ST.50 DAI.L.	XTF	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
359	FR0010773192	REP. FSE 09-41 O.A.T.	BON	29/03/2021
360	FR0011011188	CAISSE REF.HAB 11-23	BON	29/03/2021
361	FR0011059088	REP. FSE 11-21 O.A.T.	BON	29/03/2021
362	FR0011196856	REP. FSE 12-22 O.A.T.	BON	29/03/2021
363	FR0011337880	REP. FSE 11-22 O.A.T.	BON	29/03/2021
364	FR0011417591	BPIFRANCE FINAN.13/25 MTN	BON	29/03/2021
365	FR0011442128	Test LMP 1	EQU	29/03/2021
366	FR0011688464	LA BANQ.P.HL SFH 14/24MTN	BON	29/03/2021
367	FR0011950682	SERGEFERRARI GROUP EO-,40	EQU	29/03/2021
368	FR0011962398	REP. FSE 14-24 O.A.T.	BON	29/03/2021
369	FR0012517027	REP. FSE 15-25 O.A.T.	BON	29/03/2021
370	FR0012757854	SPIE S.A. EO 0,47	EQU	29/03/2021
371	FR0012792000	BPIFRANCE FIN. 15/30 MTN	BON	29/03/2021
372	FR0012938116	REP. FSE 15-25 O.A.T.	BON	29/03/2021
373	FR0013131877	REP. FSE 16-26 O.A.T.	BON	29/03/2021
374	FR0013197019	CIE F.FONCIER 16-46 MTN	BON	29/03/2021
375	FR0013250560	REP. FSE 17-27 O.A.T.	BON	29/03/2021
376	FR0013257524	REP. FSE 17-48 O.A.T.	BON	29/03/2021
377	FR0013404969	FRANKREICH 19/50	BON	29/03/2021
378	FR0013410008	UNEDIC 19/29 MTN	BON	29/03/2021
379	FR0013534559	CADES 20/30 MTN	BON	29/03/2021
380	FR00140005B8	SOC.GR.PARIS 20/30 MTN	BON	29/03/2021
381	GB0002634946	BAE SYSTEMS PLC LS-,025	EQU	29/03/2021
382	GB0005405286	HSBC HLDGS PLC DL-,50	EQU	29/03/2021
383	GB0006043169	MORRISON SUPERMKTLS LS-,10	EQU	29/03/2021
384	GB0009252882	GLAXOSMITHKLINE LS-,25	EQU	29/03/2021
385	GB0031348658	BARCLAYS PLC LS 0,25	EQU	29/03/2021
386	GB00B033F229	CENTRICA LS-,061728395	EQU	29/03/2021
387	GB00B03MLX29	ROYAL DUTCH SHELL A EO-07	EQU	29/03/2021
388	GB00B03MM408	ROYAL DUTCH SHELL B EO-07	EQU	29/03/2021
389	GB00B15KXV33	WITR COM.SEC.Z06/UN.WTI	EQU	29/03/2021
390	GB00B1XZS820	ANGLO AMERICAN DL-,54945	EQU	29/03/2021
391	GB00B24CGK77	RECKITT BENCK.GRP LS -,10	EQU	29/03/2021
392	GB00B2B0DG97	RELX Aktie	EQU	29/03/2021
393	GB00BD9MZZ71	TREASURY STK 2065 INF.LIN	BON	29/03/2021
394	GB00BH4HKS39	VODAFONE GROUP PLC	EQU	29/03/2021
395	GB00BRS65X63	INDIVIOR PLC DL 0,10	EQU	29/03/2021
396	IE0001827041	CRH PLC EO-,32	EQU	29/03/2021
397	IE0008471009	ISHS.II-ESTXX 50 UETF DIS	XTF	29/03/2021
398	IE00B23D9133	P.SHS GLOB.CLE.ENER.U.ETF	XTF	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
399	IE00B3BPCH51	P.SHS EO.MTS CA.3MO.U.ETF	XTF	29/03/2021
400	IE00B3VWN179	ISHSVII-UTB.1-3YR UETFACC	XTF	29/03/2021
401	IE00B3VWN518	ISHSVII-UTB.7-10YR.ETFACC	XTF	29/03/2021
402	IE00B3ZJFC95	ICS-INS-EO LIQUI.PRE.ACC.	EQU	29/03/2021
403	IE00B4L5Y983	ISHSIII-CORE MSCI WLD DLA	XTF	29/03/2021
404	IE00B50XJX92	UBS ETFS-CMCI C.SF LSAACC	XTF	29/03/2021
405	IE00B53QG562	ISHSVII-MSCI EMU UC. ETF	XTF	29/03/2021
406	IE00B58JVZ52	SEAGATE TECHNO. DL-,00001	EQU	29/03/2021
407	IE00B5L8K969	ISHSVII-MSCI EM AS.UC.ETF	XTF	29/03/2021
408	IE00B5MTWY73	SOURCE-S.ST.E.600OP.B.R.A	XTF	29/03/2021
409	IE00B60SWX25	SOURCE MKTS-S.EU.STXX50 A	XTF	29/03/2021
410	IE00BD1RP616	BK OF IRELD GRP EO 1	EQU	29/03/2021
411	IE00BD4TYG73	UBS I.ETF-M.U.H.T.EO EOAA	XTF	29/03/2021
412	IE00BDFBTQ78	VANECK VECT.GLOB.MINING A	XTF	29/03/2021
413	IE00BJ38CQ36	IRELAND 2022	BON	29/03/2021
414	IT0000062783	Temporary CA ISIN	EQU	29/03/2021
415	IT0001137345	AUTOGRILL S.P.A.	EQU	29/03/2021
416	IT0003027817	REP. FSE 99-29 O.A.T. FLR	BON	29/03/2021
417	IT0003132476	ENI S.P.A.	EQU	29/03/2021
418	IT0003153415	CREDIT AGRICOLE INH. EO 3	EQU	29/03/2021
419	IT0003372205	ISIN added on NCSC T May 19 testing	EQU	29/03/2021
420	IT0003497176	TELECOM ITALIA RNC	EQU	29/03/2021
421	IT0004009673	B.T.P. 06-21	BON	29/03/2021
422	IT0004532559	B.T.P. 09-40	BON	29/03/2021
423	IT0004644735	B.T.P. 10-26	BON	29/03/2021
424	IT0004759673	B.T.P. 11-22	BON	29/03/2021
425	IT0004848831	B.T.P. 12-22	BON	29/03/2021
426	IT0004968332	CASSA D.PR. 13/23 MTN	BON	29/03/2021
427	IT0005024234	B.T.P. 14-30	BON	29/03/2021
428	IT0005028003	B.T.P. 14-21	BON	29/03/2021
429	IT0005045270	B.T.P. 14-24	BON	29/03/2021
430	IT0005056236	ISIN added on NCSC T May 19 testing	EQU	29/03/2021
431	IT0005086886	B.T.P. 15-22	BON	29/03/2021
432	IT0005090318	B.T.P. 15-25	BON	29/03/2021
433	IT0005217390	B.T.P. 16-67	BON	29/03/2021
434	IT0005323032	B.T.P. 18-28	BON	29/03/2021
435	IT0005363111	ITALIEN 19/49	BON	29/03/2021
436	LU0136234654	UBS-ETF-MSCI USA INH.A	XTF	29/03/2021
437	LU0136242590	UBS-ETF FTSE 100 INH.A	XTF	29/03/2021
438	LU0156801721	TENARIS S.A. NA DL 1	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
439	LU0252633754	MUL-LYXOR DAX DR UC.ETF	XTF	29/03/2021
440	LU0259322260	M.A.-NYSE AR.GO.BU.IN.ETF	XTF	29/03/2021
441	LU0274211217	DB X-TR.EO STOXX 50 DR 1D	XTF	29/03/2021
442	LU0290355717	DBXTR.II-EUROZ.G.B.(DR)1C	XTF	29/03/2021
443	LU0290358653	DB X-TR.II-ITR.EU. 1C	XTF	29/03/2021
444	LU0292096186	DB X-TR.S.GL SE.DI.100 1D	XTF	29/03/2021
445	LU0292100806	DB X-TR.ST.E.600 BA.RE.1C	XTF	29/03/2021
446	LU0292106753	DB X-T. EO ST.50 SH.DA.1C	XTF	29/03/2021
447	LU0335044896	DB X-TR.II-EONIA 1D	XTF	29/03/2021
448	LU0378818131	DB X-TR.II GL SOV. ETF 1C	XTF	29/03/2021
449	LU0392495023	C.S.-MSCI PACIF.T.U.ETF I	XTF	29/03/2021
450	LU0392495700	C.S.-MSCI USA TRN U.ETF I	XTF	29/03/2021
451	LU0392496930	CS-EO SX50DL.LEVE.U.ETF I	XTF	29/03/2021
452	LU0446734369	UBS-ETF-MSCI EMU VALUE A	XTF	29/03/2021
453	LU0490618542	DB X-TR.S+P500 1CDL	XTF	29/03/2021
454	LU0533033238	MUL-LYX.MSCI W.HCTRUE CEO	XTF	29/03/2021
455	LU0538936351	ELECTRAWINDS SE A	EQU	29/03/2021
456	LU0599612842	OSS.ISTX.EUR.MV.UC.ETF 1C	XTF	29/03/2021
457	LU0875160326	DB X-TR.HAR.CSI300 UC. 1D	XTF	29/03/2021
458	LU1673108939	AROUNDTOWN EO-,01	EQU	29/03/2021
459	LU1778762911	SPOTIFY TECH. S.A. EUR 1	EQU	29/03/2021
460	LU1812091194	LIF-L.ST.EU.600 RE.ES.EOD	XTF	29/03/2021
461	NL0000009082	KPN Aktie	EQU	29/03/2021
462	NL0000009165	HEINEKEN EO 1,60	EQU	29/03/2021
463	NL0000102234	NEDERLD 05-37	BON	29/03/2021
464	NL0000113652	ISIN added on NCSC T May 19 testing	EQU	29/03/2021
465	NL0000229458	TELEPLAN INT. NV EO-25	EQU	29/03/2021
466	NL0000235190	AIRBUS GROUP SE	EQU	29/03/2021
467	NL0000238145	AD PEPPER MEDIA EO 0,05	EQU	29/03/2021
468	NL0000313286	AMSTERD.COMM. EO-,45	EQU	29/03/2021
469	NL0000334118	ASM INTL N.V. EO-,04	EQU	29/03/2021
470	NL0000379121	RANDSTAD HLDG NV EO-10	EQU	29/03/2021
471	NL0000395317	ISIN added on NCSC T May 19 testing	EQU	29/03/2021
472	NL0010060257	NEDERLD 12-22	BON	29/03/2021
473	NL0010721999	NEDERLD 14-47	BON	29/03/2021
474	NL0012650469	NEDERLD 17-24	BON	29/03/2021
475	NL0014555419	NEDERLD 20/30	BON	29/03/2021
476	PTEDP0AM0009	EDP-ENERGIAS PORTUG. EO 1	EQU	29/03/2021
477	PTIGCCOM0008	PORTUGAL 14-22	BON	29/03/2021
478	PTOTEAOE0021	PORTUGAL 08-23	BON	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
479	PTOTEKOE0011	PORTUGAL 15-25	BON	29/03/2021
480	PTOTESOE0013	PORTUGAL 15-22	BON	29/03/2021
481	PTOTEUOE0019	PORTUGAL 17-27	BON	29/03/2021
482	PTOTEWOE0017	PORTUGAL 18-34	BON	29/03/2021
483	PTOTEXOE0024	PORTUGAL 19/29	BON	29/03/2021
484	SE0000667925	TELIA COMPANY AB SK 3,20	EQU	29/03/2021
485	US0028241000	ABBOTT LABS	EQU	29/03/2021
486	US0231351067	AMAZON.COM INC. DL-,01	EQU	29/03/2021
487	US0258161092	AMER. EXPRESS DL -,20	EQU	29/03/2021
488	US0382221051	APPLIED MATERIALS INC.	EQU	29/03/2021
489	US0970231058	BOEING CO. DL 5	EQU	29/03/2021
490	US1912161007	COCA-COLA CO. DL-,25	EQU	29/03/2021
491	US2546871060	DISNEY (WALT) CO.	EQU	29/03/2021
492	US2786421030	EBAY INC. DL-,001	EQU	29/03/2021
493	US3364331070	FIRST SOLAR INC. D -,001	EQU	29/03/2021
494	US34969P1021	MYPHOTOALBUM INC. 144A	EQU	29/03/2021
495	US4062161017	HALLIBURTON CO. DL 2,50	EQU	29/03/2021
496	US5004723038	KONINKL. PHILIPS ADR -,20	ADR	29/03/2021
497	US5324571083	LILLY (ELI)	EQU	29/03/2021
498	US5949181045	MICROSOFT DL-,00000625	EQU	29/03/2021
499	US64110D1046	NETAPP INC.	EQU	29/03/2021
500	US6549022043	NOKIA CORP.A ADR 1/EO-,06	ADR	29/03/2021
501	US68389X1054	ORACLE CORP. DL-,01	EQU	29/03/2021
502	US7170811035	PFIZER INC. DL-,05	EQU	29/03/2021
503	US7240781002	PIPER JAFFRAY DL-,01	EQU	29/03/2021
504	US74975E3036	RWE AG ADR 1	ADR	29/03/2021
505	US76026T2050	REPSOL S.A. EO 1 ADR 1	ADR	29/03/2021
506	US8688612048	SURGUTNEFTEGAZ ADR/10	ADR	29/03/2021
507	US8793822086	TELEFONICA S.A.EO 1 ADR 1	ADR	29/03/2021
508	US88579Y1010	3M CO. DL-,01	EQU	29/03/2021
509	US912828XB14	US TREASURY 2025	BON	29/03/2021
510	USU026281027	FORTUNE MA.REG S DL-00001	EQU	29/03/2021
511	XS0290050524	EIB EUR.INV.BK 07/24 MTN	BON	29/03/2021
512	XS0505157965	EIB EUR.INV.BK 10/30 MTN	BON	29/03/2021
513	XS0542825160	ASFINAG 10/25 MTN	BON	29/03/2021
514	XS0757376610	GRD-DUCAL LUX. 12/22	BON	29/03/2021
515	XS0880480677	NED.WATERSCH. 13/45 MTN	BON	29/03/2021
516	XS0975634204	EIB EUR.INV.BK 13/33 MTN	BON	29/03/2021
517	XS1023039545	EIB EUR.INV.BK 14/24 MTN	BON	29/03/2021
518	XS1107291541	BCO SANTANDER 14/UND. FLR	EQU	29/03/2021

List of financial instruments for C7 SCS 1.0 Member Simulation				
No.	ISIN	Long Name	Instrument Type	Simulation Start Date
519	XS1511781897	LANDWIRT.R.BK 16/36 MTN	BON	29/03/2021
520	XS1719091552	AKADEMIS.HUS 17/42 MTN	BON	29/03/2021
521	XS1760129608	SPAREBK 1 BOLIG.18/25 MTN	BON	29/03/2021
522	XS1865296690	SWEDBANK HYPO. 18/33 MTN	BON	29/03/2021
523	XS1938387237	EIB 19/29 MTN	BON	29/03/2021

Figure 14: Financial instruments for C7 SCS 1.0 Member Simulation