



**ISIN Attachment CCP 12.0 / T2S wave 4
Member Simulation Guide
Update 1**

Introduction

This document lists the instruments available in the CCP simulation as well as in the Clearstream Banking Frankfurt (CBF) simulation environment.

Please, be advised that CBF has not set up new holdings in these ISINs but the existing individual customer security holdings from the final Migration Weekend Dress Rehearsal (MWDR #3) remain unchanged and are not reduced or replaced by a standard set of security ISINs per customer. CBF does not plan to provide extra security holdings upon request, so customers may have to liaise with counterparties for exchanging positions as appropriate and needed.

For more information, please refer to CBF's "Simulation Guide T2S Business Day Test, December 2016" which can be found on the Clearstream website.

Clearstream also provides a list of ISINs for simulation purposes.

<http://www.clearstream.com/blob/82328/841927c07725be0fb3774378af403389/free-simulation>

| ISIN | Long Name | Currency | Instrument Type |
|--------------|---------------------------|----------|-----------------|
| AT0000730007 | ANDRITZ AG | EUR | EQU |
| CH0010532478 | ACTELION LTD SF 0,50 | EUR | EQU |
| CH0018454253 | EIDGENOSSENSCHAFT 04-19 | EUR | BON |
| CH0021783391 | PARGESA HLDG INH. SF 20 | EUR | EQU |
| CH0038863350 | NESTLE NAM. SF-,10 | EUR | EQU |
| DE0001030526 | BUNDANL.V. 09/20 INFL.LKD | EUR | BON |
| DE0001030534 | BUNDOBL.V.11/18 INFL.LKD | EUR | BON |
| DE0001030542 | BUNDANL.V. 12/23 INFL.LKD | EUR | BON |
| DE0001053379 | BAYERN LSA 10/20 S118 | EUR | BON |
| DE0001102309 | BUNDANL.V.13/23 | EUR | BON |
| DE0001102317 | BUNDANL.V.13/23 | EUR | BON |
| DE0001102325 | BUNDANL.V.13/23 | EUR | BON |
| DE0001102333 | BUNDANL.V.14/24 | EUR | BON |
| DE0001102341 | BUNDANL.V.14/46 | EUR | BON |
| DE0001102358 | BUNDANL.V.14/24 | EUR | BON |
| DE0001102366 | BUNDANL.V.14/24 | EUR | BON |
| DE0001104602 | BUND SCHATZANW. 15/17 | EUR | BON |
| DE0001135143 | BUNDANL.V. 00/30 | EUR | BON |
| DE0001135176 | BUNDANL.V. 00/31 | EUR | BON |
| DE0001135275 | BUNDANL.V. 05/37 | EUR | BON |
| DE0001135390 | BUNDANL.V. 09/20 | EUR | BON |
| DE0001135408 | BUNDANL.V. 10/20 | EUR | BON |

| ISIN | Long Name | Currency | Instrument Type |
|--------------|--------------------------|----------|-----------------|
| DE0001135416 | BUNDANL.V. 10/20 | EUR | BON |
| DE0001135457 | BUNDANL.V. 11/21 | EUR | BON |
| DE0001135465 | BUNDANL.V. 11/22 | EUR | BON |
| DE0001135473 | BUNDANL.V.12/22 | EUR | BON |
| DE0002764198 | K.F.W.IS.98/2018 R.213 | EUR | BON |
| DE0005140001 | ALL FOR ONE STEEB AG | EUR | EQU |
| DE0005140008 | DEUTSCHE BANK AG NA O.N. | EUR | EQU |
| DE0005190003 | BAY.MOTOREN WERKE AG ST | EUR | EQU |
| DE0005200000 | BEIERSDORF AG O.N. | EUR | EQU |
| DE0005297204 | HOMAG GROUP AG | EUR | EQU |
| DE0005408884 | LEONI AG NA O.N. | EUR | EQU |
| DE0005439004 | CONTINENTAL AG O.N. | EUR | EQU |
| DE0005470306 | CTS EVENTIM KGAA | EUR | EQU |
| DE0005470405 | LANXESS AG | EUR | EQU |
| DE0005493092 | BORUSSIA DORTMUND | EUR | EQU |
| DE0005501357 | A.SPRINGER SE VNA | EUR | EQU |
| DE0005552004 | DEUTSCHE POST AG NA O.N. | EUR | EQU |
| DE0005557508 | DT.TELEKOM AG NA | EUR | EQU |
| DE0005565204 | DUERR AG O.N. | EUR | EQU |
| DE0005634000 | EASY SOFTWARE AG | EUR | EQU |
| DE0005664809 | EVOTEC AG O.N. | EUR | EQU |
| DE0005772206 | FIELMANN AG O.N. | EUR | EQU |

| ISIN | Long Name | Currency | Instrument Type |
|--------------|---------------------------|----------|-----------------|
| DE0005773303 | FRAPORT AG FFM.AIRPORT | EUR | EQU |
| DE0005785604 | FRESENIUS SE+CO.KGAA O.N. | EUR | EQU |
| DE0005785802 | FRESEN.MED.CARE KGAA O.N. | EUR | EQU |
| DE0005810055 | DEUTSCHE BOERSE NA O.N. | EUR | EQU |
| DE0005878003 | DMG MORI AG O.N. | EUR | EQU |
| DE0005909006 | BILFINGER SE O.N. | EUR | EQU |
| DE0005933931 | ISHS CORE DAX UCITS ETF | EUR | XTF |
| DE0006047004 | HEIDELBERGCEMENT AG O.N. | EUR | EQU |
| DE0006048432 | HENKEL AG+CO.KGAA VZO | EUR | EQU |
| DE0006070006 | HOCHTIEF AG | EUR | EQU |
| DE0006202005 | SALZGITTER AG O.N. | EUR | EQU |
| DE0006204407 | KUKA AG | EUR | EQU |
| DE0006219934 | JUNGHEINRICH AG O.N.VZO | EUR | EQU |
| DE0006229107 | JENOPTIK AG O.N. | EUR | EQU |
| DE0006231004 | INFINEON TECH.AG NA O.N. | EUR | EQU |
| DE0006305006 | DEUTZ AG O.N. | EUR | EQU |
| DE0006335003 | KRONES AG O.N. | EUR | EQU |
| DE0006483001 | LINDE AG O.N. | EUR | EQU |
| DE0006599905 | MERCK KGAA O.N. | EUR | EQU |
| DE0006602006 | GEA GROUP AG | EUR | EQU |
| DE0006766504 | AURUBIS AG | EUR | EQU |
| DE0006916604 | PFEIFFER VACUUM TECH.O.N. | EUR | EQU |

| ISIN | Long Name | Currency | Instrument Type |
|--------------|------------------------------|----------|-----------------|
| DE0006969603 | PUMA SE | EUR | EQU |
| DE0007030009 | RHEINMETALL AG | EUR | EQU |
| DE0007037129 | RWE AG ST O.N. | EUR | EQU |
| DE0007042301 | RHOEN-KLINIKUM O.N. | EUR | EQU |
| DE0007100000 | DAIMLER AG NA O.N. | EUR | EQU |
| DE0007164600 | SAP SE O.N. | EUR | EQU |
| DE0007193500 | KOENIG + BAUER AG ST O.N. | EUR | EQU |
| DE0007236101 | SIEMENS AG NA | EUR | EQU |
| DE0007251803 | STADA ARZNEIMITT.VNA O.N. | EUR | EQU |
| DE0007257503 | METRO AG ST O.N. | EUR | EQU |
| DE0007297004 | SUEDZUCKER AG O.N. | EUR | EQU |
| DE0007493991 | STROEER SE | EUR | EQU |
| DE0007500001 | THYSSENKRUPP AG O.N. | EUR | EQU |
| DE0007664005 | VOLKSWAGEN AG ST O.N. | EUR | EQU |
| DE0007664039 | VOLKSWAGEN AG VZO O.N. | EUR | EQU |
| DE0008232125 | LUFTHANSA AG VNA O.N. | EUR | EQU |
| DE0008402215 | HANN.RUECK SE NA O.N. | EUR | EQU |
| DE0008404005 | ALLIANZ SE VNA O.N. | EUR | EQU |
| DE0008430026 | MUENCH.RUECKVERS.VNA O.N. | EUR | EQU |
| DE0009147207 | CONSTANTIN MEDIEN AG O.N. | EUR | EQU |
| DE000A0D9PT0 | MTU AERO ENGINES NA O.N. | EUR | EQU |
| DE000A0S8488 | HAMBURG.HAFEN U.LOG.A-SP | EUR | EQU |

| ISIN | Long Name | Currency | Instrument Type |
|--------------|---------------------------|----------|-----------------|
| DE000A0S9GB0 | DT.BOERSE COM. XETRA-GOLD | EUR | XTF |
| DE000A0Z2XN6 | RIB SOFTWARE AG NA | EUR | EQU |
| DE000A1DAHH0 | BRENNTAG AG | EUR | EQU |
| DE000A1EWWW0 | ADIDAS AG NA O.N. | EUR | EQU |
| DE000BASF111 | BASF SE NA O.N. | EUR | EQU |
| DE000BAY0017 | BAYER AG NA | EUR | EQU |
| DE000CBK1001 | COMMERZBANK AG | EUR | EQU |
| DE000ENAG999 | E.ON SE NA | EUR | EQU |
| DE000ETFL250 | DK STOXX EUROPE 50 | EUR | XTF |
| DE000KSAG888 | K+S AG NA O.N. | EUR | EQU |
| DE000LED4000 | OSRAM LICHT AG NA O.N. | EUR | EQU |
| DE000SYM9999 | SYMRISE AG INH. O.N. | EUR | EQU |
| DE000TUAG000 | TUI AG NA | EUR | EQU |
| DE000WCH8881 | WACKER CHEMIE O.N. | EUR | EQU |
| FR0000120578 | SANOFI SA INHABER EO 2 | EUR | EQU |
| FR0000120628 | AXA S.A. INH. EO 2,29 | EUR | EQU |
| FR0010688192 | AMUNDI ETF MSCI EU HEAL | EUR | XTF |
| IE00B23D9133 | P.SHS GLOB.CLE.ENER.U.ETF | EUR | XTF |
| IE00B4JY5R22 | UBS ETFS-S+P 500 SF AADL | USD | XTF |
| IE00B5MTWD60 | SOURCE-S.ST.E.600OP.BKS A | EUR | XTF |
| IE00B5MTXJ97 | SOURCE-S.ST.E.600OP.INS.A | EUR | XTF |
| IT0000062072 | GENERALI EO 1 | EUR | EQU |

| ISIN | Long Name | Currency | Instrument Type |
|--------------|---------------------------|----------|-----------------|
| IT0000062957 | MEDIOBCA EO 0,50 | EUR | EQU |
| IT0000068525 | SAIPEM | EUR | EQU |
| IT0000072618 | INTESA SANPAOLO EO 0,52 | EUR | EQU |
| IT0003128367 | ENEL S.P.A. EO 1 | EUR | EQU |
| IT0003132476 | ENI S.P.A. | EUR | EQU |
| IT0003497168 | TELECOM ITALIA | EUR | EQU |
| IT0003497176 | TELECOM ITALIA RNC | EUR | EQU |
| LU0290356954 | DB X-TR.II-IB.S.E.3-5 1C | EUR | XTF |
| LU1306625283 | BOCI CBK-S.S.EX.50A I.AYD | CNY | XTF |
| NL0000009165 | HEINEKEN EO 1,60 | EUR | EQU |
| NL0000009355 | UNILEVER CVA EO -,16 | EUR | EQU |
| NL0000235190 | AIRBUS GROUP SE | EUR | EQU |
| NL0000303709 | AEGON NV (DEMAT.) EO-12 | EUR | EQU |
| US0231351067 | AMAZON.COM INC. DL-,01 | EUR | EQU |
| US17275R1023 | CISCO SYSTEMS DL-,001 | EUR | EQU |
| US1912161007 | COCA-COLA CO. DL-,25 | EUR | EQU |
| US2546871060 | DISNEY (WALT) CO. | EUR | EQU |
| US7750431022 | ROFIN SINAR TECHS DL-,01 | EUR | EQU |