

Eurex Clearing's CCP release 12.0 / T2S wave 4 migration newsflash

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1. Aligned GC Pooling Focus Days #1

Applicable for Eurex Repo GC Pooling Members holding a CBF account

As the securities settlement of GC Pooling will switch from CBF to T2S, focus days are planned for Tuesday, 25 October until Thursday, 27 October 2016 to offer Members the opportunity to make themselves familiar with the changes.

In order to be able to participate in these focus days, trades have to be entered in simulation until Tuesday, 25 October 2016 with correct dates for front and term leg settlements.

For details concerning the GC Pooling test scenario, please refer to [Attachments to member Simulation Guide CCP 12.0 / T2S wave 4 – Focus Days](#).

Cash amounts starting with "5" will not be considered by CBF's cash simulator for successful settlement. Please use a different trade size, e.g. 3 million EUR/USD.

2. Aligned CBF Corporate Actions

Applicable for Eurex Derivatives and FWB Members holding a CBF account

CBF and Eurex Clearing will execute corporate actions on Tuesday, 25 October 2016 (Day 1) and Wednesday, 26 October 2016 (Day 2) including bonus shares and income events. The CCP will only initiate corporate action processing on pending late trades.

That means sell trades have to be executed latest until Wednesday, 19 October 2016 for Day 1 and until Thursday, 20 October 2016 for Day 2 with subsequent blocking of the corresponding equity deliveries. In this case the report CA180 will reflect the corporate action processing conducted by Eurex Clearing.

For details concerning the above mentioned corporate actions and requirements from CBFs side (including the applicable ISINs), please refer to the [CBF Customer Simulation for T2S Wave 4 – Simulation Guide, Detailed Version](#).

3. Partial settlement

Since Tuesday, 4 October 2016 the simulation environments of Eurex Clearing, Clearstream Banking Frankfurt and T2S are connected and available for full STP testings until Friday, 11 November 2016. Please note that partial settlements testing is only possible during these full STP periods.

Members are again strongly recommended to make use of this opportunity until Friday, 11 November 2016. The next period will not start before January 2017.

For further information, please refer the [CCP Release 12.0 / T2S wave 4 Member Simulation Guide](#) as well as the [preparational tasks for testing partial settlement document](#).

4. Member support

Members are kindly asked to register for Aligned GC Pooling Focus Days and Aligned CBF Corporate Actions until Monday, 17 October 2016 by sending an e-mail to T2S_EurexClearing_MemberReadiness@eurexclearing.com.

As announced in [Eurex Clearing's CCP release 12.0 / T2S wave 4 migration newsflash](#) on Wednesday, 5 October 2016, Members received an e-mail with a questionnaire on their general set up with Eurex Clearing. A feedback on this questionnaire is expected until Friday, 14 October 2016. This questionnaire form can also be used as a registration form for all focus days.

In addition please check our [implementation news section](#) for short-term updates on simulation as well as on recently published documents.

If you have any questions or require additional information, please do not hesitate to contact Group Client Services & Administration at T +49-69-211-12030 or send an e-mail to T2S_EurexClearing_MemberReadiness@eurexclearing.com.

Kind regards,
Your Eurex Clearing Group Client Services & Administration Team