



4 June 2018

Eurex Clearing's CCP release 14.0 newsflash

CCP processing for T2S Release 2.0 introduction weekend, 8–11. June 2018

TARGET2-Securities (T2S) has announced the introduction of its new software release 2.0 for 8 June 2018

As Eurex Clearing acts as T2S Indirectly Connected Participant (ICP) and uses Clearstream Banking Frankfurt (CBF) as Settlement Agent towards T2S, Eurex Clearing will not be directly affected by the T2S software deployment. In the context of T2S Release 2.0, Eurex Clearing will keep its processing towards the customers stable over the T2S introduction weekend from 8 June to 11 June 2018.

As the T2S software deployment starts on the evening of Friday, 8 June 2018, T2S Night Time Settlement (NTS) will not take place on that Friday and no settlement information will be provided at this time.

Therefore, CCP reports generated on Friday evening and Saturday morning (CORPT runs) will not contain settlement information on the deliveries sent out for T2S settlement.

These settlement results will be provided in the next regular CCP settlement reports, i. e. CE270/1/2 from Reporting Run 1 (First Run of Day) which will be generated on Monday, 11 June 2018 at 05:30 CET.

More details on the CCP processing in the context of T2S can be found in the CCP 12.0 (T2S wave 4) Release Notes, available on the Eurex Clearing website www.eurexclearing.com under the following link:

[Technology > Eurex Clearing's Securities CCP > System documentation > Release 12.0/T2S wave 4](#)

Please refer to CBF announcement no. D18034 issued on 4 May 2018 and Clearstream's Operational News from 1 June 2018 "T2S Release 2.0 Alert No. 1 – Preparation of T2S Deployment Weekend" for more information on T2S/CBF processing on the T2S Release 2.0 deployment weekend.

Kind regards,
Your Eurex Clearing Member Readiness support