



19 October 2018

Eurex Clearing's CCP release 14.0 newsflash

CCP processing for weekend 26–29 October 2018 due to T2S Migration

Processing on T2S Migration Weekend

TARGET2-Securities (T2S) has announced a Migration Weekend (26–27 October 2018) for the introduction of Danish Kroner as settlement currency for 29 October 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 settlement currency activation. In the context of T2S introduction, Eurex Clearing will keep its processing towards the customers stable, also over the T2S introduction weekend from 26–29 October 2018.

As the T2S business activation for DKK starts on the evening of Friday, 26 October 2018, T2S Night Time Settlement (NTS) is scheduled on that Friday at 11:15 pm CET. The T2S settlement reporting towards CBF will be provided on Saturday at later point of 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, 29 October 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](#).

Please refer to [CBF announcement no. D18057](#) issued on 28 September 2018 for more information on T2S/CBF processing on the T2S's deployment weekend.

Kind regards,
Your Eurex Clearing Member Readiness support