



Eurex Clearing
CCP Release 13.0
Member Simulation Guide

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1 Introduction

1.1 Simulation Concept

The CCP release 13.0 concentrates on extending the existing Eurex Clearing Lending CCP Service by introducing a clearing solution for the securities lending and borrowing market in UK and the impact of the migration of the Trading Venue XETRA to T7 for the Clearing Member.

This document provides key dates for activities necessary for successful participation in simulation as well as all necessary simulation related details (calendar, schedule, instruments, etc.). The times referred to in this document are Central European Time (CET). For the simulation calendar please refer to section 4.1.

The simulation will be unguided. Participation for CCP Release 13.0 is strongly recommended all FWB Clearing Members and for Members using the Eurex Clearing Lending CCP Service. Clearing Members are responsible for the entry of trades and respectively the participation of their Non Clearing Members.

The CCP Release 13.0 simulation is scheduled to start on May 9, 2017 and end on June 9, 2017. After this the CCP 13.0 permanent simulation will commence. Fully member supported release simulation will start from May 11, 2017.

Pirum Systems Ltd., EquiLend Europe Limited and Eurex Repo-SecLend Market (ERSLM) will participate in the simulation as Third Party Flow Provider.

ESES market CSD's and CREST are not available during simulation. All trade instructions will be simulated by a settlement tool.

The ICSDs Clearstream Banking Luxembourg (CBL) and Euroclear Bank (EB) also will not be available during simulation. All trade instructions will be simulated by a settlement tool.

The Tri-party Collateral Agents (TPCA) CBL and EB will not be connected during the simulation. Therefore, report MT569 for allocated collateral will not be generated for Members and CCP. The TPCA feedback for the CCP will be generated by a simulator tool.

It is recommended that all Members adhere to the published timetables for simulation execution and production start. This will contribute to a smooth and effective simulation period and a successful production launch for all market participants. Please ensure that this document is communicated as soon as possible to your project teams and to line organizations, where applicable. Before the start of simulation, all parties involved should be aware of their tasks and the existing dependencies with other participants.

The following table provides an overview of environments and their availability during the CCP release 13.0 simulation.

Date	Environment
Entire Simulation period	T7 Release 5.0 and Xetra release 16.0 simulation environment available
09.05.2017 to 16.06.2017	Eurex / T7 / C7 simulation environment available
09.05.2017 to 16.06.2017	Clearstream Banking Frankfurt simulation environment

The table below provides an overview of CCP release 13.0 key events:

Date	Event
09.05.2017	CCP release 13.0 member simulation start
09.05.2017 – 08.06.2017	Fully supported member simulation
09.06.2017 – 16.06.2017	Member Simulation closed
19.06.2017	CCP release 13.0 Production launch

1.2 Simulation Objectives

The purpose of the simulation is to provide an opportunity for Members to become familiar with the changes and enhancements to CCP functionality and to test business procedures in preparation for the launch of CCP release 13.0.

1.3 Simulation Scope

1.3.1 Lending CCP Service

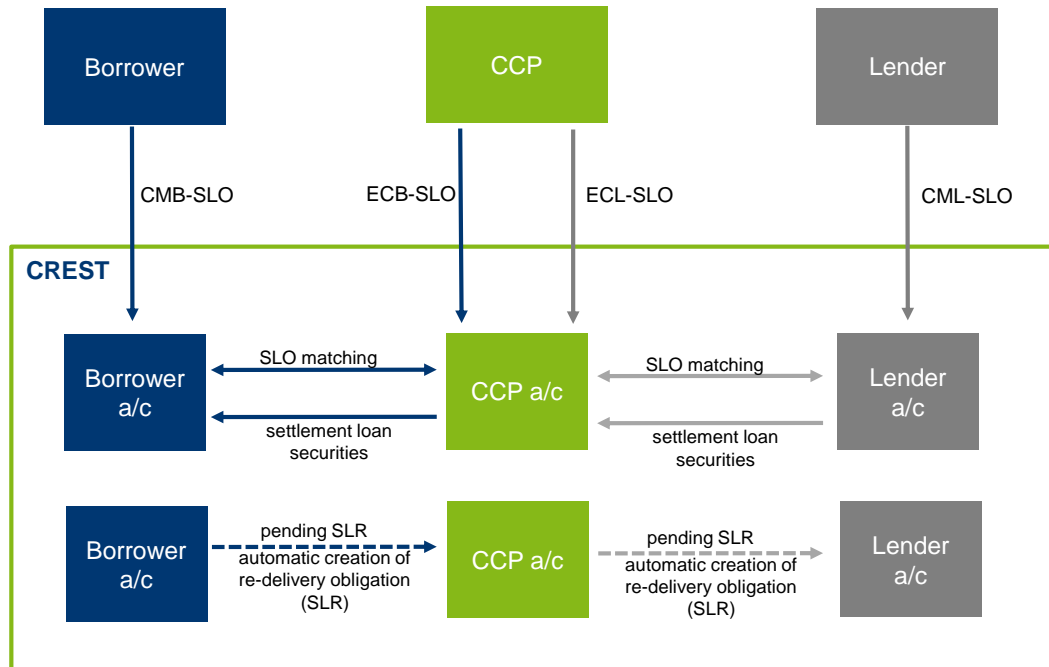
Eurex Clearing's CCP Service for Securities Lending will connect to Euroclear UK & Ireland ('EUI') which operates the CREST settlement system. It will use the dedicated 'SLO' ('stock loan opening') / 'SLR' ('stock loan return') transaction types which will be offered by EUI/CREST for settlements of loans. The SLO processing will create an automatic re-delivery (SLR) by the CREST system.

CREST stock lending functionality enables participants to borrow and lend securities using transaction type SLO. An essential feature of the SLO transaction is that title to all securities (and collateral) passes from one party to the other. The party acquiring title is obliged to redeliver equivalent securities. A SLO transaction in CREST therefore results in a movement of securities between the accounts of two CREST members. Where a loan is intermediated by Eurex Clearing CREST regards this as being two distinct loans, i.e. two separate movements of stock, first from the Lender to Eurex Clearing and then from Eurex Clearing to the Borrower. Both settle independently and CREST does not link them in any respect.

The SLO transaction type in CREST allows the collateralization of loans including a margin and daily revaluations (MtM) of pending stock loan instructions. However, for Lending CCP purposes the collateralization of loans will be handled outside of CREST at either the existing payment locations for cash collateral or existing TPCAs for non-cash collateral. Therefore, Eurex Clearing will suppress the revaluations and margining in its SLO instructions towards CREST.

In CREST, loans require the independent input of SLO instructions by both the Borrower and Lender. These instructions must match in the CREST system, before they can be processed for settlement. As Power-of-Attorney (PoA) is not supported for SLO instructions by CREST the SLO instructions must be matched by Eurex Clearing's Members. I.e. CM Lender and CM Borrower must instruct their leg of the SLO instruction during loan opening (and potentially during clean-up processes where SLO instructions will be used).

The abbreviation for the settlement location for loans in EUI within the CCP is 'CCO'.

**Legend:**

- CMB-SLO: SLO leg instructed by the CM Borrower for the Borrower half-loan
- CML-SLO: SLO leg instructed by the CM Lender for the Lender half-loan
- ECL-SLO: SLO leg instructed by CCP for the Lender half-loan
- ECB-SLO: SLO leg instructed by CCP for the Borrower half-loan

1.3.2 Impact of Migration of Trading Venue Xetra to T7

Trading venue Xetra® is migrating to T7 and as a part of this migration, the CCP will receive trades from T7, with the introduction of CCP Release 13.0.

Compared to the Xetra® system, the trade number in the T7 system is unique per trading venue (MIC) and ISIN per business date. Therefore, with the introduction of CCP Release 13.0, the unique trade identification is assured on the trading venue (MIC) and ISIN level per business date. It will be assured that this does not affect any processes within the CCP system.

The 20 digits system order ID of the T7 system will be converted automatically since the field length in the CCP system is limited to 13 alphanumeric digits. The conversion is done by using the Horner scheme to recalculate the system order ID, which is expressed as a decimal number (basis 10), to the basis 36.

Detailed information for members about the simulation of the Xetra® migration to the Eurex T7 trading architecture will be available in the T7 Release 5.0 Participant Simulation Guide under the path:

Technology > T7 trading architecture > T7 System documentation > Simulation

1.4 Target Group

This document serves as a guide for all Members participating in the simulation as well as all users of the system. Participation of all Clearing Members and Settlement Institutions in the simulation is strongly encouraged.

The following internal departments of participating organizations should be involved:

-
- Clearing, Settlement and other relevant middle-office/back-office functions
 - IT Infrastructure and Environment Operations
 - Network Operations (WAN and LAN)
 - Internal Organization and Process Management
 - Risk Management

2 Member Activities

2.1 Member Simulation Preparation

This chapter describes the simulation preparation tasks to be done by the Members. The simulation preparation tasks are divided into two sections. The 2.2 section describes technical and functional preparations (CCP and Lending CCP), whereas section 2.3 describes necessary data setup requirements for roles and relationships for/between Members.

2.2 General Preparation

Kit Installation, VALUES API and Operating System

The MISS platform has been decommissioned in simulation and will not be available in CCP release 13.0 simulation.

Technical Connection – Eurex Clearing

Clearing Members are requested to verify their new or existing connections to the simulation environments of the relevant systems – Eurex Clearing CCP, T7, F7 and C7. Members are encouraged to verify the availability of all applications used in the simulation and to verify, that all required users are set up and access is granted to them.

Securities Clearing GUI - Browser requirements

In order to connect successfully to the Securities Clearing GUI and to ensure a smooth service it is recommended to use the following browsers to connect to the GUI:

- For Windows XP and higher – IE 8.0 or Firefox 5.0 or higher
- For Linux – Firefox 5.0 or higher

Technical Connection – Third Party Flow Provider

Lending CCP Clearing Members are requested to verify their new or existing connection to Pirum Systems Ltd. and/or ERSLM and/or EquiLend Europe Limited, as they will act as the flow provider for the Securities Lending Business.

2.2.1 Functional Preparations

Members' functional preparation should include the setup of the back office, staff training as well as the conclusion of arrangements with affiliated Members, if applicable. Back office staff is also responsible for provision of setup data / forms to Eurex Clearing. Members planning to participate in the simulation should verify their individual setup/clearing relationship and inform Eurex Clearing of any changes that may be required prior to the start of the simulation.

All participants planning to utilize the new functionalities in production should participate in the simulation.

The introduction of the CCP release 13.0 may lead to new and / or altered back office processes. Members are encouraged to complete the adaptations (e.g. staff training and IT applications updates) prior to the start of the simulation period. This will ensure the seamless integration of the new and enhanced clearing and settlement functionality into the existing back office environment.

Participants in the CCP Service / Lending CCP Service are encouraged to check and adjust the selection of reports via the Report Selection window available in the Securities Clearing GUI.

For updated as well as existing Lending CCP related reports please refer to the “Description of Reports – Formatted Layout” document for CCP release 13.0 on Eurex Clearing website (www.eurexclearing.com).

2.3 Member Data CCP

The following Member licenses are currently supported:

- Clearing Member (CM)
- Settlement Institution (SI)
- Agent Lender (AL)
- Specific Lender License Holder (SLLH)
- Specific Repo License Holder (SRLH)
- Non Clearing Member (NCM)

The Members wishing to participate in CCP and/or Lending CCP services must be set up prior to simulation start with the roles they have specified on the respective setup forms provided to ECAG.

Clearing Members, not acting as Trading Participants themselves, must ensure that their simulation activities are fully supported by a connected Trading Participant. If a Clearing Member uses a Settlement Institution appropriate support is required by this third party.

Participants are encouraged to set up an internal issue management process.

2.4 Data Setup Requirements

The below mentioned data setup requirements for CCP release 13.0 are divided into Lending CCP Services for Securities Lending participants and non-lending CCP Members.

2.4.1 CCP Service

Account Data

As the ISINs used in the corporate action focus days are held in non-collective safe custody at Clearstream, 6-series accounts are necessary for processing and settlement. All participating Clearing Members need to ensure that the used account at CBF is connected to a 6-series account. For confirmation please contact your clearing KAM or contact the Eurex Clearing Functional Helpdesk CCP described in section 6.2 of this document.

2.4.2 Lending CCP Service

Member Data

The appropriate forms, which are necessary for a Clearing Membership application, can be found on the Eurex Clearing website. In case of further questions, please contact your Eurex Clearing key account manager.

A participant in the securities lending business can become a Clearing Member (CM), Agent Lender and Specific Lender License holder.

Account Data

All necessary information for new settlement accounts must be provided to Eurex Clearing using the respective forms.

Clearing Members with a CREST account need to provide their account number. The appropriate forms have been adapted to contain the necessary fields.

Report setup

With the introduction of CCP release 13.0 for the Lending CCP service some existing reports will be modified to report the new settlement location 'CCO' (CREST). It will be reported in all reports that are applicable for loans in processing class 'LU'. Members are required to check for the modified reports and subscribe, if they are required. Members using CREST as settlement location for their loans have to select a new report "RPTCL790 – LOAN CREST TRANSACTIONS" which contains information about the delivery instructions respectively CREST transactions that have been sent out by CCP and require matching from Clearing Members.

For further details regarding updates of the report setup, please see documents "Description of Reports – Formatted Layout" at the Lending CCP Service part of the Member Section of Eurex Clearing website (www.eurexclearing.com).

Please note that the documents, "Description of Reports – RAW Data" and "Member File Based & SWIFT Interface were not updated due to CCP Release 13.0.

3 Simulation Approach

In order to provide realistic conditions for testing, the simulation will be set up and conducted in a production-like manner. Production-like refers to interfaces, tools and techniques. All other aspects of the simulation will be conducted as in production as far as possible.

3.1 General Model

CCP release 13.0 simulation is characterized by the following aspects:

Open Simulation

The CCP release 13.0 simulation is predominantly an open or “free-style” simulation. As such, simulation participants can define and perform their own internal simulation scenarios as appropriate for the new / changed functionality. However, first time participants in the Securities Lending market will be provided with guidance and support where needed.

General

CCP Members may participate at any time, provided the technical connection and logon test has been successfully processed. Functional support by Eurex Clearing Operations, Risk Control, T7 Trading and technical support by the Customer Technical Support will be staged during the helpdesk opening hours from 8.00 am until 6.00 pm each simulation working day.

High volume tests or performance tests during the CCP release 13.0 simulation are not planned. Please refrain from performing high volume tests in simulation without the consent of Eurex Clearing.

Corporate Action Focus Days

For all the CCP participants and Lending CCP Service participants no general focus days are planned. However, focus days can be planned for individual Members (for Lending CCP Service) on a request basis.

Test Scenarios for Lending CCP Service

The CCP release 13.0 simulation for Lending CCP is unguided. The table provides an overview of possible test scenarios. For Lending CCP participants no general focus days are planned.

All participants of the Securities Lending Market are asked to prepare their test scenarios on the following basis:

Loan Capture		Closing of a loan		Loan Management	
Opening	<input type="checkbox"/> Cash collateral / open term	Return	<input type="checkbox"/> Cash collateral / open term	Reporting	<input type="checkbox"/> Re-rate of a loan
	<input type="checkbox"/> Cash collateral / fixed term		<input type="checkbox"/> Cash collateral / fixed term		<input type="checkbox"/> Corporate Action - Income
	<input type="checkbox"/> Non-Cash collateral / open term		<input type="checkbox"/> Non-Cash collateral / open term		<input type="checkbox"/> Corporate Action - Non-Income
	<input type="checkbox"/> Non-Cash collateral / fixed term		<input type="checkbox"/> Non-Cash collateral / fixed term		
Backloading	<input type="checkbox"/> Cash collateral / open term		<input type="checkbox"/> Withdrawal of a Return		
	<input type="checkbox"/> Cash collateral / fixed term	<input type="checkbox"/> Return do not instruct Request			
	<input type="checkbox"/> Non-Cash collateral / open term	Recall	<input type="checkbox"/> Cash collateral / open term	<input type="checkbox"/> Securities Lending	
	<input type="checkbox"/> Non-Cash collateral / fixed term		<input type="checkbox"/> Cash collateral / fixed term	<input type="checkbox"/> Corporate Action	
<input type="checkbox"/> Cancellation of a pending loan	<input type="checkbox"/> Non-Cash collateral / open term		<input type="checkbox"/> Cash	<input type="checkbox"/> Settlement	
		<input type="checkbox"/> Non-Cash collateral / fixed term	<input type="checkbox"/> Fees		
		<input type="checkbox"/> Cancellation of a pending loan			

A more detailed description of the individual scenarios can be found in the “CCP Release 13.0 Eurex Clearing Lending CCP Process Manual” which is available on request.

A detailed description of the reports can be found in the document “Description of Reports Formatted layout CCP 13.0” which can be found under the following path:

www.eurexclearing.com > Technology > Eurex Clearing’s Securities CCP > System Documentation > Release 13.0

The Clearing Members using Pirum’s Voluntary Corporate Action offering should align the technical requirements directly with Pirum.

CSD Connection

Clearstream Banking Frankfurt (CBF) will be connected to Eurex Clearings simulation environment. In order to prevent the exhaustion of holdings it is advised to use only small quantities of securities per trade.

Other CSDs will not be connected to the simulation. Instructions for these CSDs are processed by an internal settlement simulator tool. All instructions will settle.

TPCA Connection

Tri-party Collateral Agents, EB and CBL are not connected during the simulation and hence MT569-Tri-party Collateral and Exposure Statement detailed reporting for allocated collateral will not be available for Members. The TPCA feedback will be generated by a simulator tool (CCP).

The detailed reporting by TPCA will be processed only in production.

Simulation Availability

In general two to three settlement days a week will be performed. On these days intraday settlement as well as the night time processing will take place. Please consult the CCP Simulation Calendar for details on batch days per week.

On settlement days the simulation systems will close earlier than in production. This is in order to avoid any possible impact on the end-of-day processing operations of the production system. The CCP simulation starts 8.30 a.m. and the CCP online end is scheduled for 4.30 p.m. Please refer to the schedule in section 4.2.

3.2 Participating Systems

A simulation cycle (an end-to-end process) begins with the entering of orders into the trading system and finishes with the settlement of the trades / delivery instructions. From a functional point of view, all Member roles are involved (Trading Participants, Clearing Members, Specific Lender License Holder, Agent Lender and Settlement Institutions). From a technical point of view, these processes will incorporate the applications listed below:

System	Short Description
CCP	Central Counterparty system (Gross Delivery Management, cash management, settlement netting, report and data dissemination, corporate actions processing)
Risk Engine	Risk Based Margining Calculation (risk position determination, necessary margin requirement calculation, etc.)
PRISMA	Eurex Clearing Prisma, ECAGs portfolio-based margining approach
Clearstream Banking Frankfurt (CBF)	Central Security Depository systems (settlement, delivery management, corporate actions processing, collateral management etc.) CBF operated systems will run on simulation environment IMS23
T7	Electronic market trading system for cash and derivatives market
Eurex Repo	Eurex Repo Markets
ERSLM	3rd party flow provider for Securities Lending Market
PirumSystems Ltd.	3rd party flow provider for Securities Lending Market
EquiLend	3rd party flow provider for Securities Lending Market
StatistiX	XML and fee report processing
TPCA-Simulator	Simulate Tri-party Collateral Agent
T2S	European securities settlement engine which aims to offer centralised delivery-versus-payment (DvP) settlement in central bank funds across all European securities markets

Settlement Instructions for all CSDs except for CBF will be processed by a simulator tool, which will automatically settle all instructions.

4 Simulation and Schedule

4.1 Simulation Calendar

The CCP release 13.0 simulation will start from the 11th of May 2017 for Member testing with full release simulation support. On 16th of June 2017 the CCP Release 13.0 simulation closes. The permanent simulation environment will be available from 19th of June 2017 onwards.

The simulation calendar has also been published on the Eurex Clearing website www.eurexclearing.com under the link: **Technology > Simulation calendar**

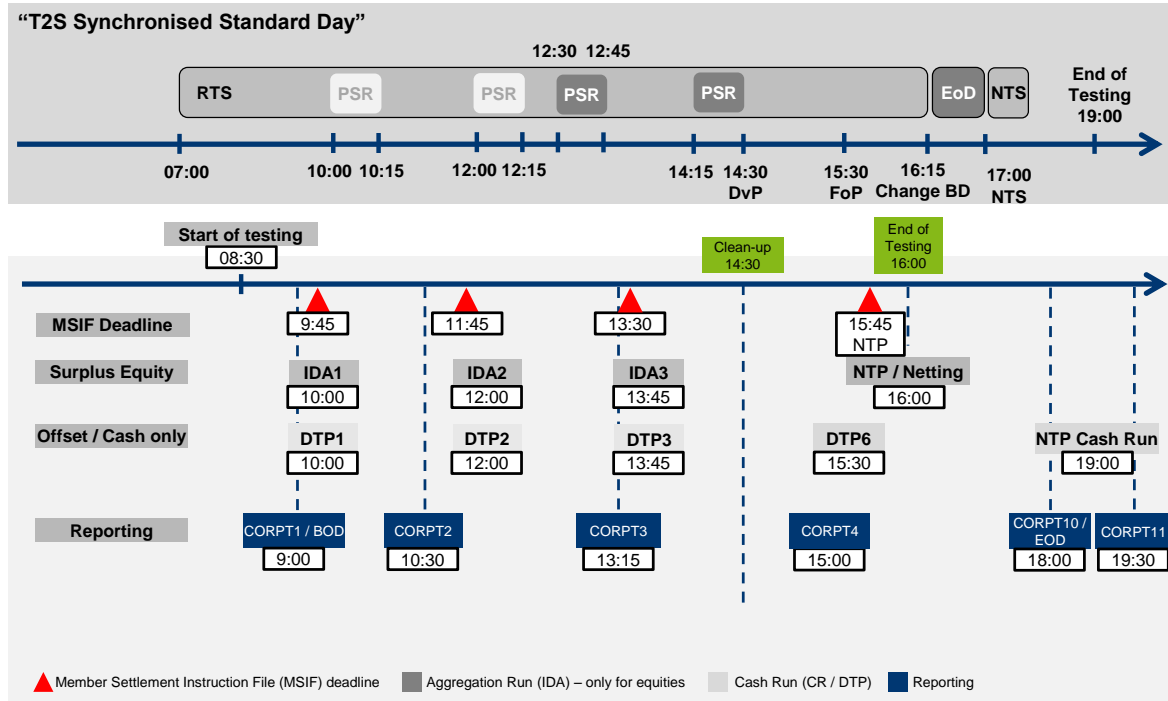
4.2 Daily Schedule

With the decommissioning of batch driven settlement introduced with CCP Release 12.0 / T2S wave 4, intraday aggregation runs (IDA runs) have been introduced to aggregate sell trades and create delivery instructions (buy and sell side) sent for settlement. In CCP Release 13.0 simulation three IDA runs (five in production) will be executed per batch day. IDA runs are only applicable for equities in euro and non-euro in collective safe custody at CBF. T2S eligible bonds will not be aggregated. During the IDA runs, GDM is unavailable. Please note that the 'Night Time Settlement' window (NTS) was not affected by the introduction of T2S Wave 4 and is available after the end of the EoD and SoD procedures within the simulation environment are concluded.

For detailed information about IDA runs and Partial Settlement please refer to the **Release Notes CCP 12.0 / T2S wave 4** which are available on the Eurex Clearing website under:

www.eurexclearing.com > technology > Eurex Clearing's Securities CCP > System documentation > Release 12.0/T2S wave 4.

The new CCP business day in simulation for **equity-style products in euro in collective safe custody at Clearstream** is shown in the following image:



Due to different settlement timings and processes, some of the deadlines are different between instrument groups. The following tables illustrate the instrument groups and their differences concerning schedule:

Instrument group / Product	Clean-up	MSIF deadline NTP
Equity-style products (euro) in CSC ¹ at Clearstream	14:30	15:45
Equity-style products (non-euro) in CSC at Clearstream	14:30	16:30
Equity-style products in NCSC ² at Clearstream	14:30	16:30
Bonds (euro/non-euro)	14:30	15:45
Equity-style products (CHF) issued by SIX SIS	14:00	16:30

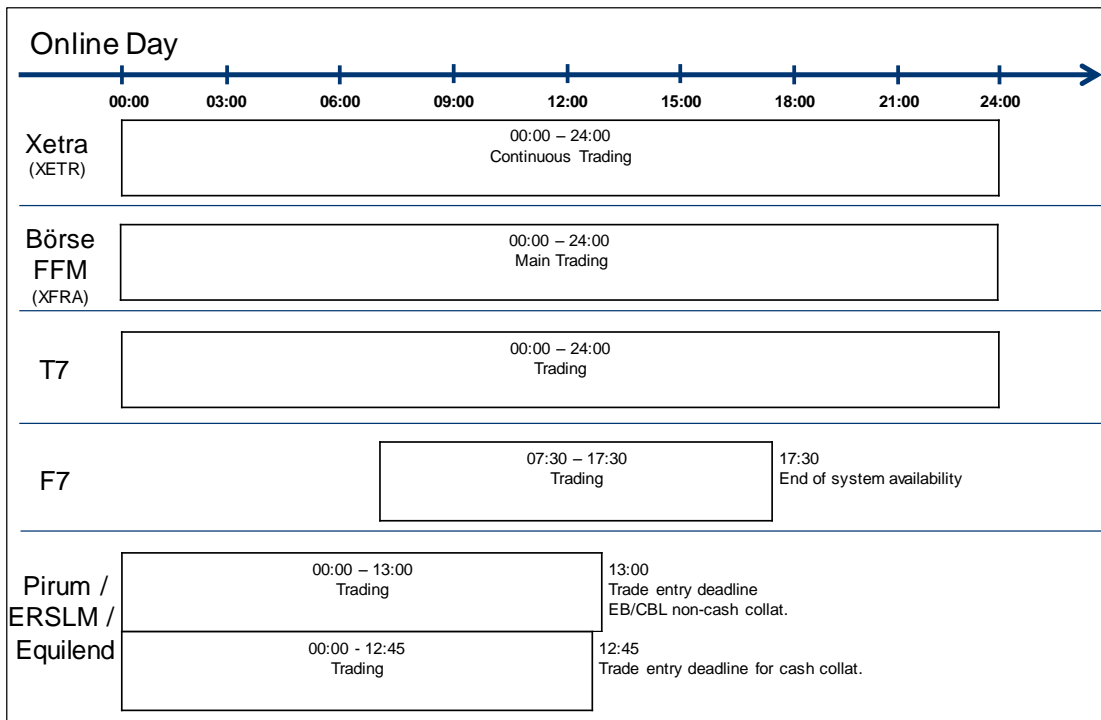
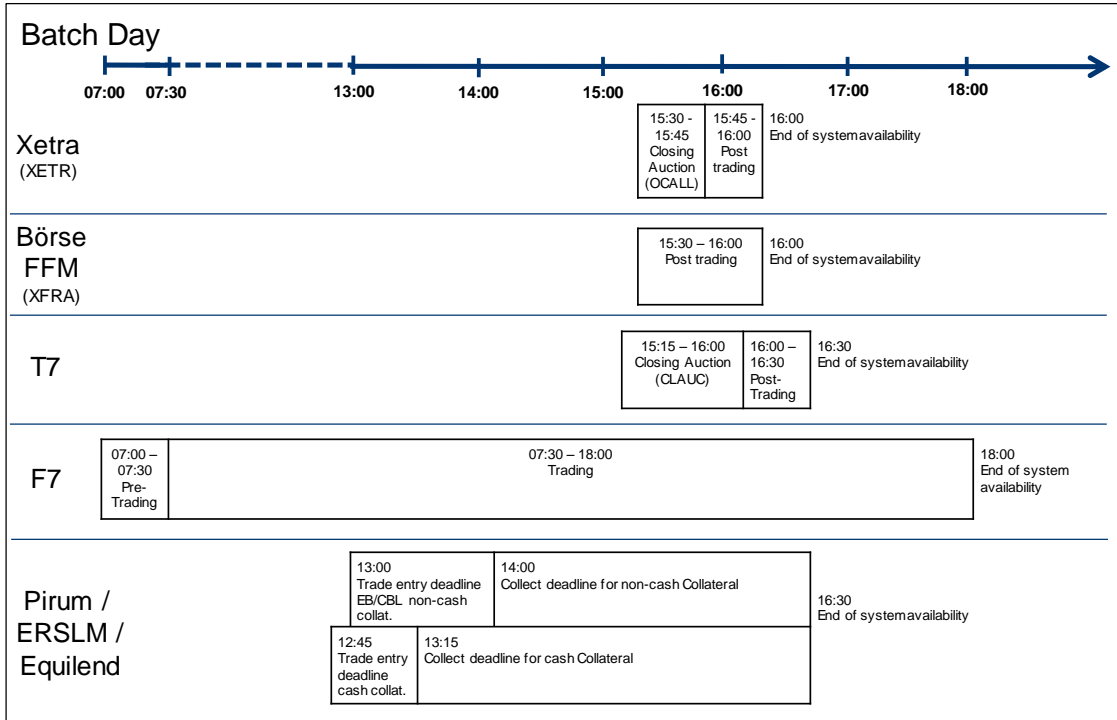
For the following instrument groups / products that are instructed as Immediate Settlement Instruction (ISI) for settlement on the same day, the following timings are valid in simulation:

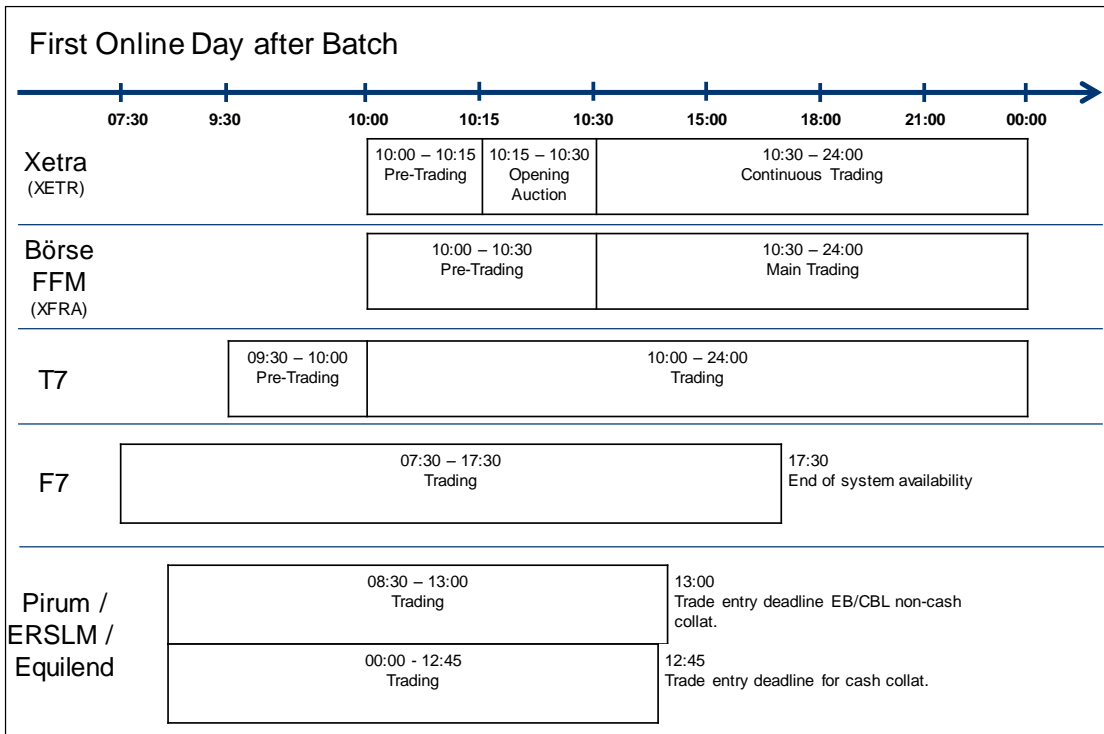
Instrument group / Product	Cut-off time for same day settlement / Clean-up
Bonds (euro/non-euro) ISI X-border	11:00
GC Pooling ISI	14:00
GC Pooling Select ISI	14:00

The following figures show the availability of the trading location in simulation during batch day, online day and online day after batch day.

¹ Collective safe custody

² Non-collective safe custody





Post trading hours refer to Börse Frankfurt Zertifikate (XEXC), Equity / Funds (XEXE) and Subscriptions (XEXF)

5 Simulation Data and Parameters

5.1 Available CCP Reports

With the introduction of CCP release 13.0, Formatted and Pipe-Separated reports will be updated. The specific changes to each report are described in detail in the “Description of Reports – Formatted Layout” and “Release Notes CCP release 13.0” for CCP release 13.0 in the Member Section of Eurex Clearing website (www.eurexclearing.com).

The following table lists all CCP reports available in the simulation along with the respective reporting channels. Changed reports are indicated with an asterisk and new reports with double asterisk in the column Report Name.

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
<u>Risk Management</u>				
Current Liquidating Margin	RPTCC011	Available as XML		CRE
Theoretical Values II	RPTCC031	No RAW file		CRE
Theoretical Values III	RPTCC033	No RAW file		CRE
Theoretical Values IV	RPTCC034	No RAW file		CRE
Liquidating Values	RPTCC040	Available as XML		CRE
Additional Margin	RPTCC045	Available as XML		CRE
Daily Margin	RPTCC050	Available as XML		CRE
Daily Margin Offset	RPTCC055	Available as XML		CRE
Daily Margin Summary	RPTCC060	Available as XML		CRE
Security/Cash Risk Position	RPTCC080	Available as XML		CRE
Security/Cash Risk Position	RPTCC080	Available as XML		CRE
Securities Margin Class and Group Information	Not available	FPICMGBP		CRE
Theoretical Values: Equities	Not available	FPICTHEE		CRE
Theoretical Values: Unconditional Subscription Rights	Not available	FPICTHES		CRE
Theoretical Values: Bonds	Not available	FPICTHEB		CRE
Theoretical Values: Coupons	Not available	FPICTHEC		CRE

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
<u>Corporate Actions</u>				
Compensation Partner (CMs/SI)	RPTCA130/131	RAWCA130/131		CRE
Custody Payment Statement (CMs/ SI)	RPTCA160/161	RAWCA160/161		CRE
Capital Adjustments on Trades (CMs/SI)	RPTCA180/181	RAWCA180/181		CRE
<u>Delivery</u>				
Daily Gross Delivery Management (CMs/ SI)	RPTCB230/231	RAWCB230/231		CRE
Partial Delivery Cash Amount Deviation (CMs / SI)	RPTCE250/251	RAWCE250/251		CRE
Pending Delivery (CMs / SI / NCMs)	RPTCE260/261/262	RAWCE260/261/262	MT536	SNA, CRE, SWIFT
Pending Deliveries before NTP (CMs / SI / NCMs)	RPTCE265/266/267	RAWCE265/266/267	MT536	SNA, CRE, SWIFT
Settled Delivery (CMs / SI / NCMs)	RPTCE270/271/272	RAWCE270/271/272	MT536	SNA, CRE, SWIFT
Pending Delivery Instructions (CM/SI)	RPTCE280/281	RAWCE280/281	MT536	SNA, CRE, SWIFT
Eurex Deliveries (CMs / SI / NCMs)	Not available	RAWCE290/291/292	MT512 ³	SNA, CRE
Net Position Confirmation (CMs / SI / NCMs)	Not available	RAWCE295/296/297	MT512	SNA, CRE
Net Clearing Report (CMs/ SI/ NCMs)	Not available	RAWCE395/396/397	MT518	SNA, CRE, SWIFT
<u>Cash Reports</u>				
Cash Obligations (CMs/ SI)	RPTCD150/151	RAWCD150/151		CRE
Settled Cash Transactions (CMs/ SI)	RTPCD250/251	RAWCD250/251		CRE

³ MT512 is a proprietary Eurex Clearing format which is not part of the Message type list supported by SWIFT.

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
Cash Forecast for STD/NTP (CMs/ SI)	RPTCD270/271			CRE
<u>Trade Report</u>				
Repo Contracts	RPTTC750/751/752	RAWTC750/751/752		CRE
Repo Fixings (CMs / SI / NCMs)	RPTTC755/756/757	RAWTC755/756/757	MT536	CRE/
<u>Lending CCP Reports</u>				
Loan MTM	RPTCL200 (provided in pipe separated format)			CRE
Manufactured Payment Statement	RPTCL165 (provided in pipe separated format)			CRE
Loan Compensation Partner (Corporate Action report)	RPTCA140/141	RAWCA140/141		CRE
Rebate Lending Fee*	RPTCL300 (provided in pipe separated format)			CRE
Loan Confirmations*	RPTTL100 (provided in pipe separated format)			CRE
Loan Returns	RPTTL770 (provided in pipe separated format)			CRE
Loan Obligations*	RPTCL260 (provided in pipe separated format)			CRE
Street View Records	RPTCL290 (provided in pipe separated format)			CRE
Loan Maintenance*	RPTTL760 (provided in pipe separated format)			CRE
Loan Settlement*	RPTCL270/271 (provided in pipe separated format)			CRE

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
Loan Entitlement pre-advice Report	RPTCL185/186 (provided in pipe separated format)			CRE
Loan Cash Transactions	RPTCL250/251 (provided in pipe separated format)			CRE
VCA Election and Outturn	RPTTL780/781 (provided in pipe separated format)			CRE
Loan CREST Transactions**	RPTCL790/791 (provided in pipe separated format)			CRE

* Updated report

** New Report

5.2 Reports from related systems

Information from Eurex Exchange

Eurex reports will be available. A complete list of available Eurex reports can be found in the Eurex system documentation.

Information from Xetra

Xetra reports will be available. A complete list of available Xetra reports can be found in the Xetra system documentation.

6 Appendices

6.1 Related Documentation

All Member documents providing information regarding the new and existing functionality can be found in the Member Section of Eurex website at www.eurexclearing.com.

6.2 Support

Eurex Clearing Support

Eurex Clearing will provide support for Member preparations during the simulation of CCP release 13.0. The following teams may be contacted concerning any questions related to the preparation and participation in the CCP release 13.0 simulation.

Project Support

Your Group Client Key Account Manager Clearing

Simulation and Production Support

Eurex Clearing Functional Helpdesk CCP

Telephone: +49 (69) 21 1 – 1 19 40

Fax: +49 (69) 21 1 – 1 43 34

Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)

E-Mail: ccp@eurexclearing.com

Websites: www.xetra.de, www.eurexclearing.com, www.deutsche-boerse.com

Functional Helpdesk Xetra Frankfurt

Telephone: +49 (69) 211 – 1 14 00

Fax: +49 (69) 211 – 1 14 01

Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)

E-Mail: xetrahelpdesk@deutsche-boerse.com

Clearstream Banking Customer Service

Telephone: +49 (69) 211 – 1 11 77

Fax: +49 (69) 211 – 1 37 01

Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)

E-Mail: csdomestic@clearstream.com

CASCADE and KADI requests can be addressed to the Clearstream Banking Customer Service Domestic.

Member Section Team

Telephone: +49 (69) 21 1 – 1 78 88

Availability: 08:00 a.m. - 06:00 p.m. CET

E-Mail: member.section@eurexclearing.com

Website: www.eurexclearing.com

Lending CCP service specific support:

Third Party Flow Provider

Pirum Systems Ltd.

Mr. Rajen Sheth,

Telephone: +44 (0)20 7220 0963

Fax: +44 (0)20 7220 0977

EEmail: rajen.sheth@pirum.com

Website: www.pirum.com

Marketing & Sales Eurex Repo-SecLend Market

Telephone: +49 69 211 140 40

Fax: +49 69 211 144 22

EEmail: sales@eurexrepo.com

Website: pages: www.eurexrepo.com

Functional Helpdesk Eurex Repo

Telephone: +41 43 430 7220

Availability: 7.30 a.m. – 6.00 p.m. CET (on exchange trading days)

Email: funchelp@eurexrepo.com

6.3 Instrument Data

A complete list of the available instruments can be found in the Member Section of the Xetra website: xetra.com > Member Section > Cash Market Member Section > Cash Market Resources > simulation. Instruments available in the CCP are designated as “**CCP eligible**”

The below mentioned instruments out of the FTSE100 are eligible for the Lending CCP service as of the start of the Member Simulation of CCP Release 13.0 on 09.05.2017:

Name	ISIN
Anglo American	GB00B1XZS820
AstraZeneca	GB0009895292
Barclays	GB0031348658
BHP Billiton	GB0000566504
British American Tobacco	GB0002875804
Diageo	GB0002374006
GlaxoSmithKline	GB0009252882
HSBC	GB0005405286
Lloyds Banking Group	GB0008706128
Reckitt Benckiser Group	GB00B24CGK77
Royal Dutch Shell Group	GB00B03MM408

6.4 Abbreviations

Abbreviation	Description
AL	Agent Lender
CA	Corporate Action
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCP	Central Counterparty
CET	Central European time
CM	Clearing Member
CS	Clearing Supervision
CSD	Central Security Depository
DBAG	Deutsche Börse AG
EB	Euroclear Bank
ECAG	Eurex Clearing AG
ECB	European Central Bank
EQLD	MIC for "EquiLend"
ERSLM	Eurex Repo-Securities Lending Market
ESES	Euroclear Settlement of Euronext-zone Securities
GDM	Gross Delivery Management
GUI	Graphical User Interface
ISIN	International Securities Identification Number
SI	Settlement Institution
SIX SIS	Swiss Infrastructure and Exchange Securities Services
T2S	TARGET2 Securities
T7	Electronic Trading system for the cash and derivatives market
TM	Trading Member
TPCA	Tri-party Collateral Agents
VCA	Voluntary Corporate Action