



5 October 2016

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

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1. ECAG T2S migration test completion report

Eurex Clearing successfully conducted its T2S migration test from 28–30 September 2016. All of Eurex Clearing's internal targets were achieved proving that Eurex Clearing is on schedule for the migration in February 2017.

The following steps were performed and completed in simulation:

- Conversion of CCP release 12.0 in simulation and re-creation of pending delivery instructions on Thursday, 29 September 2016.
- Reception and processing of functional feedback from Clearstream Banking Frankfurt (CBF) on pending delivery instructions (new format) on Tuesday, 4 October 2016.
- Creation of migration report CE265_MIGR (e.g. 21RPTCE265ABCFR2016100400CORPT_MIGR.TXT.ZIP) and provision to Common Report Engine (CRE) for further processing by Members on Tuesday, 4 October 2016. Please be aware that CE265_MIGR does not include off-setting block information (with exception of GC Pooling).
- CCP release 12.0 first batch run and generation of reports on Tuesday, 4 October 2016.

We would like to thank all Members for their support and cooperation. The next Migration Weekend Dress Rehearsal is scheduled for 17–18 December 2016. Clearing Members are encouraged again to participate and test the migration procedure as well as the interaction with Eurex Clearing.

2. Full STP simulation with CBF and T2S until Friday, 11 November 2016

Since Tuesday, 4 October 2016 the simulation environments of Eurex Clearing, Clearstream Banking Frankfurt and T2S are connected again in simulation and available for full STP testings until Friday, 11 November 2016. Each Eurex Clearing participant which has set up account(s) with CBF can test the complete lifecycle of a trade including DCA cash and securities settlements. Corresponding settlement details will be provided by all connected platforms (Eurex Clearing, CBF, T2S).

Please note that partial settlement testing is only possible during these full STP periods. Members are strongly advised to make use of this opportunity until Friday, 11 November 2016. The next period for settlement testing will not be starting before January 2017.

The document [Preparational tasks for testing Partial Settlement in Eurex Clearing CCP simulation](#) provides a guideline on how to test partial settlements in simulation.

Full STP testing for GC Pooling trades will be possible during the announced dedicated [focus days](#).

3. CCP report changes effective in simulation

The report changes explained in the [CCP 12.0 \(T2S wave 4\) Release Notes](#) and further detailed in the [Technical \(Report\) Manuals](#) are now again effective in simulation.

Please make sure to select all applicable reports via the Securities Clearing GUI (CCP GUI).

We would like Members to pay special attention to the new report **CE250 – Partial Delivery Cash Amount Deviation**. This report is necessary to reconcile cash differences resulting from partial settlements of aggregated trades.

4. Member support

In order to be able to provide Members with the most efficient support during the simulation period of the CCP release 12.0 / T2S wave 4 we will shortly send you a questionnaire on your general setup with Eurex Clearing. We kindly ask Members to send us their feedback on this questionnaire until Friday, 14 October 2016.

Please be informed that a dedicated customer hotline has been established for T2S inquiries under T +49-69-211-1 20 30. This hotline will be available until the go live in February on regular business days between 09:00 and 17:00 CET.

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 +49-69-211-1 17 00 or send an e-mail to T2S_EurexClearing_MemberReadiness@eurexclearing.com.

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