



Attachment
Member Simulation Guide CCP Release 12.0 / T2S wave 4
T2S Business Day Testing

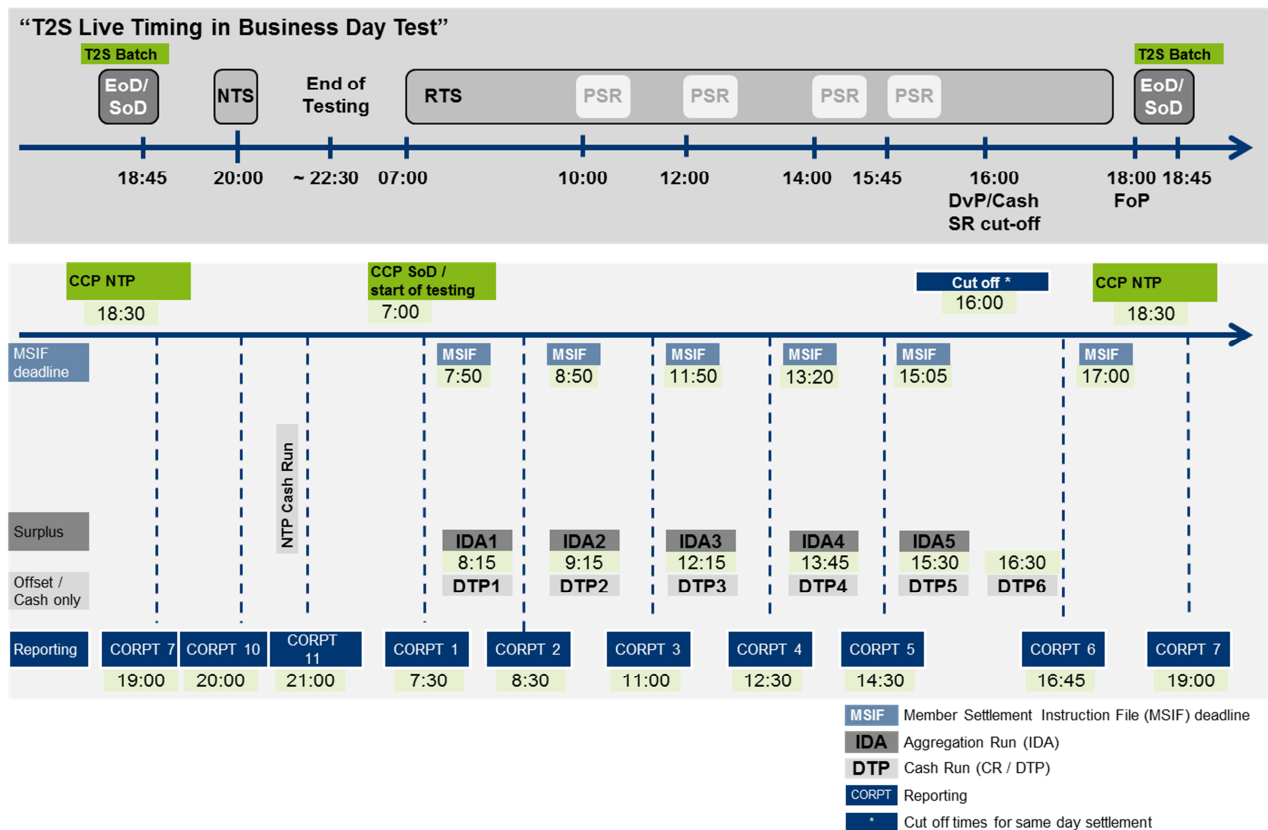
Attachment: T2S Business Day Testing

Business Day Test in CCP Simulation from 09 January until 20 January 2017

From 09 January 2017 until 20 January 2017, Eurex Clearing participates in the planned Business Day Test of ECB and CBF. The purpose is to test the new business day and T2S functionalities with a more production-like setup which is adapted to the limitations of the test environment.

In this phase, the CCP simulation will run five batches per week (Monday until Friday). The exact dates can be found in the simulation calendar which will be published in due time on the webpage www.eurexclearing.com. The business day in simulation will be adapted to resemble the live T2S business day.

The following image shows the T2S and CCP business day schedule during the Business Day Test in simulation:



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Cut off timings for settlement differ between the Business Day test and production.

During the Business day test, the cut off time is 16.00 for all products.

For production cut off timings, please refer to chapter 2.4 in the CCP 12.0 Release Notes on the Eurex Clearing website under the link:

Technology > Eurex Clearing's Securities CCP > System documentation > Release 12.0
/T2S wave 4 > Member Simulation Guide CCP 12.0/T2S wave 4

Also, the timings for MSIF deadlines, IDA run times and CORPT run times differ. For the production timings, please refer also to the CCP 12.0 Release Notes (chapter 2.2.1).