



31 October 2016

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

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1. GC Pooling focus days #2 this week

Applicable for Eurex Repo GC Pooling Members holding a CBF account

As announced in the [Member Simulation Guide CCP 12.0/T2S wave 4](#), Eurex Clearing and CBF will offer a second set of GC Pooling focus days between Tuesday, 1 November 2016 and Thursday, 3 November 2016. Members can still enter trades in the ECB basket (Basket ISIN: DE000A0AE077) with correct dates for front leg and term leg via Eurex Repo (F7).

Lessons learned from GC Pooling focus days #1: Please be reminded not to enter quotes on Eurex Repo (F7) market for sell trades that exceed the holdings on your settlement accounts in simulation. Same as in production, this will result in delivery failures.

Please note again: Cash amounts starting with "5" will not be considered by CBF for successful settlement.

More detailed information on the GC Pooling focus days can be retrieved from previous [migration newsflashes](#) and the [Attachments to Member Simulation Guide CCP 12.0/T2S wave 4 – Focus Days](#).

2. Last two weeks for partial settlement testing before January

Applicable for Eurex Exchange, FWB and Eurex Repo (excluding GC Pooling) Members holding a CBF account

The simulation environments of Eurex Clearing, Clearstream Banking Frankfurt and T2S are connected and available for full STP testing until Friday, 11 November 2016. Please note that partial settlement testing for T2S-eligible equity-style products and bonds in euro settled in T2S is only possible during this full STP period. The last date to enter trades for settlement on T+2 is Tuesday, 8 November 2016.

Again, Members are strongly recommended to make use of this opportunity. The next period will not start before January 2017. For further information, please refer to the [Member Simulation Guide CCP 12.0/T2S wave 4](#) as well as the [Preparational tasks for testing Partial Settlement in Eurex Clearing CCP simulation](#) document.

3. Member support

Eurex Clearing has provided Eurex Exchange Members with additional guidance on how to test CBF settlements with derivatives trades executed on T7. The document [Preparational tasks for Eurex Exchange members to test CBF settlements with Eurex Clearing CCP simulation](#) also includes recommended products with underlying ISINs available in CCP simulation and CBF simulation.

Eurex Clearing has set-up new corporate actions in simulation for ISINs that are underlyings of products available on Eurex Exchange (T7). Please find all details in the updated document [Attachments to Member Simulation Guide CCP 12.0/T2S wave 4 – Focus Days](#).

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 +49-69-211-12030 or send an e-mail to T2S_EurexClearing_MemberReadiness@eurexclearing.com.

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