



4 May 2017

Eurex Clearing's CCP release 13.0 – additional release information

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With Eurex Clearing [circular 017/17](#), Eurex Clearing announced the introduction of CCP release 13.0 on Monday, 19 June 2017. A key element of CCP release 13.0 are adaptations necessary due to the cash market trading migration to the T7 trading infrastructure.

Changes to CCP processing

The cash market trading venue Xetra is migrating to T7 and as part of this migration the CCP system will receive trade information from T7 with the introduction of CCP release 13.0.

1. Compared to the Xetra system, the trade number in the T7 system is not necessarily unique per trading venue (MIC) and business date. As of CCP release 13.0 members need to add the ISIN code as an additional parameter to ensure the identification of single trades.
2. The system order ID of the T7 system consists of 20 digits whereas the field length in the CCP system is limited to 13 alphanumeric characters. The necessary conversion is done automatically by using the Horner scheme to recalculate the system order ID, which is expressed as a decimal number (basis 10), to the basis 36. Members need to apply the same logic in order to identify orders across trade information retrieved from T7 and trade information retrieved from the CCP system.

Hence, members are kindly asked to review their current cash market post-trade processing, identify potentially necessary adaptations and make use of the simulation period for CCP release 13.0 starting Tuesday, 9 May 2017.

Simulation Questionnaire

Eurex Clearing kindly asks all Frankfurt Stock Exchange Clearing Members to communicate the results of internal impact analyses for CCP release 13.0. Please use the CCP 13.0 [Simulation Questionnaire](#) for this purpose and sent it to CCP_releases@eurexclearing.com or your Clearing Key Account Manager until Saturday, 13 May 2017.

Release contacts

All simulation related information will be distributed via news-flashes to registered release contacts only. Please double check if you have registered and/or updated your CCP release contacts in the [Eurex Clearing Member Section](#).

If you have any further questions or comments, please do not hesitate to contact your Clearing Key Account Manager.

In addition please check our [implementation news section](#) for short-term updates on simulation as well as on recently published documents.

Kind regards,
Your Eurex Clearing Member Readiness support