



05 December 2016

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

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1. Further details on final Migration Weekend Dress Rehearsal (MWDR)

a) Trade entry

The rollback from CCP release 12.0 to CCP release 11.0 in simulation includes a complete clear down of the simulation environment, i.e. all pending trades will be deleted. Members can enter new trades in simulation from Monday, 12 December 2016 until Thursday, 15 December 2016 to build up individual test portfolios for the final MWDR. All relevant trading locations are connected to the CCP system in simulation on these days. The table below provides information on when trades need to be entered in simulation in order to be considered during the final MWDR.

Please note:

If the default release method is positive on your settlement account(s) in CCP simulation, all trades have to be checked and released before settlement, latest by Thursday, 15 December 2016.

Members are advised to pay attention to the amount of holdings on their CBF accounts in simulation for Monday, 19 December 2016 when entering test portfolios.

Please make sure that appropriate liquidity is available on the affected Dedicated Cash Account(s) connected to the T2S securities accounts used for settlement in simulation for the settlement date Monday, 19 December 2016.

Date / Trading location	Xetra / Eurex Bonds	Eurex Exchange (T7) / Eurex Clearing (C7)		Eurex Repo	Securities Lending
12 Dec 2016	Trade entry + blocking of delivery*	Trade entry	Exercise + blocking of delivery*	Trade entry not possible	Loan entry with loan opening or return on 19 Dec 2016
13 Dec 2016	Trade entry + blocking of delivery*	Trade entry	Exercise + blocking of delivery*	Trade entry with front or term leg settlement on 19 Dec 2016**	
14 Dec 2016	Trade entry with T+2 settlement on 19 Dec 2016	Trade entry	Exercise with T+2 settlement on 19 Dec 2016		
15 Dec 2016	Trade entry with T+2 settlement on 21 Dec 2016	Trade entry	Exercise with T+2 settlement on 21 Dec 2016		

* **Xetra / Eurex Bonds / Eurex Exchange Members:** release of the delivery has to happen between SDS 2 and the start of end of day processing (14:00 and 15:30 CET) on Thursday, 15 December 2016.

** **Eurex Repo Members:** the MWDR trade entry window will be structured production like, which means that members need to trade amongst each other. Eurex Repo will not take the other side of the trades. In order to aggregate liquidity, we would kindly ask you to enter trades in the following ISINs:
 1. for the Repo Market – DE0001102366; DE0001102358; DE0001102390; DE0001135473
 2. for GC Pooling Market – DE000A0AE077 (ECB Basket)

b) Report selection

Members are asked to consider the following schedule for their report selection:

Date	Event	Simulation status
12 Dec – 15 Dec 2016	Check report selection on Securities Clearing GUI, esp. CE265 "Pending Delivery before NTP" (reason: report selection since last MWDR made on release 12.0 deleted due to roll back to CCP 11.0)	CCP simulation open
18 Dec 2016	For Members who have selected CE265, special migration report (CE265_MIGR) is available on Common Report Engine (CRE)	CCP simulation closed, Common Report Engine available
19 Dec 2016	Standard CCP 12.0 simulation reporting available	CCP simulation open
19 Dec 2016	Check report selection on Securities Clearing GUI. CE250 "Partial Delivery Deviating Cash Amount" is to be selected before 16:30 CET, if required.	CCP simulation open

c) Reminder: Registration

Members are kindly reminded to inform Eurex Clearing about their intention to participate in the final Migration Weekend Dress Rehearsal (MWDR) by sending an e-mail with the subject "Participation Final Migration Weekend Dress Rehearsal" to

T2S_EurexClearing_MemberReadiness@eurexclearing.com.

2. Reminder: CCP simulation closed until Sunday, 11 December 2016

To prepare for the final MWDR the CCP simulation environment is currently closed until Sunday, 11 December 2016. During this period the rollback from CCP release 12.0 to CCP release 11.0 will be executed in simulation. For more information please refer to the [newsflash from Monday, 28 November 2016](#).

3. Member support

The availability times of Member Readiness hotline will be limited from Tuesday, 27 December 2016 until Friday, 30 December 2016 due to Christmas holidays. It will be available for Members from 10:00 to 15:00 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 +49-69-211-12030** or send an e-mail to T2S_EurexClearing_MemberReadiness@eurexclearing.com.

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