Eurex Clearing Circular 006/18

Simulation of Eurex Clearing's Default Management Process from 12 March to 16 March 2018

Eurex Clearing will conduct the next simulation of its Default Management Process (DMP) from **12 March to 16 March 2018**.

Clearing Members whose participation in the simulation is required on a mandatory basis will be contacted directly by Eurex Clearing while all other Clearing Members may participate in the simulation on a voluntary basis, using the attached registration form.

Further information, including the document "DMP Fire Drill Preparation Guide", can be retrieved from the Member Section of the Eurex Clearing website www.eurexclearing.com under the following path:

Member Section > Risk & Collateral Management > Default management process

Attachment:

- Registration form for voluntary participation in the simulation of the Default Management Process of Eurex Clearing from 12 March to 16 March 2018

Date: 19 January 2018

Recipients:
All Clearing Members of Eurex Clearing AG and Vendors

Authorized by:
Thomas Laux

Target groups:
Front Office/Trading
Middle + Back Office

Contact:
Risk Control, T +49-69-211-1 24 52,
dmp_inbox@eurexclearing.com

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Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Erik Tim Müller (CEO),
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Manfred Matusza

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht Frankfurt/Main

Registration form for participation in the simulation of the Default Management Process of Eurex Clearing from 12 March to 16 March 2018

For all Clearing Members not already invited on a mandatory basis, Eurex Clearing offers the opportunity to voluntarily participate in the simulation of the Default Management Process from **12 March to 16 March 2018**.

Clearing Members who are interested in participating in the simulation from 12 March to 16 March 2018 are requested to return this completed registration form via e-mail to Eurex Clearing, latest until **23 February 2018** to ensure timely internal setup.

1. Member Information

Clearing Member Name (ID): _____

Contact Person: _____

Telephone: _____

E-mail: _____

2. Liquidation Group: Equity (Index) Derivatives

☐ Registration for participation in a Default Management Auction for equity and equity index derivatives

☐ Registration to act as potential bilateral counterpart for Eurex Clearing in simulated Hedging or Independent Sale transactions in equity and equity index derivatives

3. Liquidation Group: Fixed Income

☐ Registration for voluntary participation in the EUR Fixed Income/OTC Interest Rate Derivatives Auction

☐ Registration for voluntary participation in the CHF Fixed Income/OTC Interest Rate Derivatives Auction

☐ Registration for voluntary participation in the USD OTC Interest Rate Derivatives Auction

☐ Registration to act as bilateral counterparty for Eurex Clearing in simulated Hedging or Independent Sale transactions regarding the Fixed Income Liquidation Group (including OTC Interest Rate Derivative Transactions).

Please return the completed form no later than 23 February 2018 to:
dmp_inbox@eurexclearing.com