eurex bonds circular 16/17

Date: 16 March 2017
Recipients: All Trading Participants of Eurex Bonds and Vendors
Authorised by: Gloria Pfaue

TARGET2-Securities: Simulation of Xetra in status „Holiday“ on 17 March and 20 March 2017 in order to test the Good Friday and Easter Monday scenario

Contact: Eurex Bonds Customer Support, T +49-69-211-1 12 22

Content may be most important for:	**Attachment:**
➲ All departments	Xetra circular 023/17

Summary:

Please note attached Xetra circular 023/17 regarding TARGET2-Securities: Simulation of Xetra in status „Holiday“ on 17 March and 20 March 2017 in order to test the Good Friday and Easter Monday scenario.

This also applies to Eurex Bonds (XEUB), including Eurex Bonds Negotiation Platform (ENP) for Request for Quote/Request for Order (RFQ/RFO) Functionality.

Eurex Bonds GmbH
Mergenthalerallee 61
65760 Eschborn
Postal Address:
60485 Frankfurt/Main

Contact:
T +49-69-211-1 12 22
F +49-69-211-1 70 03
info@eurex-bonds.com

Managing Directors:
Gloria Pfaue
Andreas Heuer

GmbH mit Sitz in
Frankfurt/Main
HRB Nr. 49370
Amtsgericht
Frankfurt/Main
USt Id 04523253333

Xetra Circular 023/17

FWB FRANKFURTER WERTPAPIERBÖRSE

To all Xetra® Members and Vendors

Recipients: Traders, Technical Contacts, Security Administrators, System Administrators, General

Management Board

Frankfurter Wertpapierbörse

Börsenplatz 4
60313 Frankfurt/Main

Mailing address
60485 Frankfurt/Main

Internet
www.xetra.com

13 March 2017

TARGET2-Securities: Simulation of Xetra in status „Holiday“ on 17 March and 20 March 2017 in order to test the Good Friday and Easter Monday scenario

Dear Sir or Madam,

With Xetra circular 012/17 we informed you about the impact of the introduction of the TARGET2-Securities calendar on the trading venues Xetra and Börse Frankfurt. Both trading venues will be in status “Holiday” on Good Friday, Easter Monday and 1 May.

On 8 March 2017, we already conducted a test of the status “Holiday” in simulation. In order to provide a production-like test in simulation, we will open the simulation in status “Holiday” on 17 March and 20 March 2017 for trading venues Xetra (XETR) and Börse Frankfurt (XFRA). No trading will be possible on these dates in simulation. Xetra will only send order deletions to the Members for instruments with corporate actions during batch processing. Those order deletions will also be reported in the TC540 report.

On the weekend of 18/19 March 2017, the simulation will be closed. The tests in simulation will be conducted in accordance with Eurex Clearing.

A list of instruments and planned corporate action events available for testing can be found in the document “Appendix to holiday processing – test in Xetra_CCP_CBF simulation March 2017” attached to this circular.

Management Board
Hauke Stars
(Chairperson)
Martin Reck
(Deputy Chairperson)
Cord Gebhardt
Michael Krogmann

Please note that 17 March and 20 March 2017 have been scheduled as batch days in Xetra (XETR) and Börse Frankfurt (XFRA) simulation. There will be no further testing of the "Holiday" processing in Xetra simulation.

In addition, we have updated the simulation calendar for the environments Xetra (XETR) and Börse Frankfurt (XFRA) for the period from 2 January 2017 until 2 April 2017 accordingly. It has been published for download on the Xetra website www.xetra.com under the path:

Member Section > Cash Market Member Section >
Cash Market Resources > Simulation

For further details regarding Eurex Clearing, please also refer to the Eurex Clearing Manual "Eurex Clearing holiday processing during Easter and Labour Day Information on testing activities in CCP simulation". It can be downloaded from the Eurex Clearing website www.eurexclearing.com under the following path:

Technology > Eurex Clearing's Securities CCP > System documentation >
Release 12.0/T2S wave 4 > Functional Manuals

If you have any questions or require further information, please contact your Group Client Key Account Manager Trading.

Yours faithfully,

Oliver Grohmann
On behalf of the Management Board

Holger Patt
On behalf of the Management Board