clear to trade

# eurex clearing *circular 152/16*

**Date:** 22 December 2016
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors
**Authorized by:** Thomas Laux

## Simulation of the Default Management Process of Eurex Clearing AG from 24 to 28 April 2017

**Contact:** Default Management Section, dmp_inbox@eurexclearing.com

| **Content may be most important for:** | **Attachment:** |
|---|---|
| ➲ Front Office/Trading<br>➲ Middle + Backoffice | Registration form for participation in the simulation of the Default Management Process of Eurex Clearing AG from 24 to 28 April 2017 |

Eurex Clearing AG (Eurex Clearing) will conduct the next simulation of its Default Management Process (DMP) from **24 to 28 April 2017**.

The simulation of the DMP will be executed simultaneously to similar exercises at CME Group and LCH.Clearnet. The simulation will be supervised by BaFin in coordination with the Bank of England (BoE) and the Commodity Futures Trading Commission (CFTC).

Clearing Members whose participation in the simulation is required on a mandatory basis will be contacted directly by Eurex Clearing as soon as possible. All other Clearing Members may participate in the simulation on a voluntary basis.

Clearing Members who are interested in voluntary participation in the DMP simulation may use the attached form to register. Please return the completed form via e-mail to: dmp_inbox@eurexclearing.com.

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**

eurex clearing

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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 AG from 24 to 28 April 2017

Dear Sir or Madam,

Referring to Eurex Clearing Circular 152/16, Eurex Clearing AG hereby offers the opportunity to voluntarily participate in the simulation of the Default Management Process of Eurex Clearing AG from **24 April to 28 April 2017**.

Clearing Members who are interested in participating in the simulation in April 2017 are asked to return a completed registration form via e-mail to Eurex Clearing AG, latest until **24 February 2017** to ensure timely internal setup:

## 1. Member Information

**Clearing Member Name:** _____

**Clearing Member ID:** _____

**Contact Person:** _____

_____

## 2. Liquidation Group: Equity (Index) Derivatives

☐ Registration for participation in a Default Management Auction regarding the Equity (Index) Derivatives Liquidation Group.

☐ Registration to act as potential bilateral counterpart for Eurex Clearing AG in simulated Hedging or Independent Sale transactions regarding the Equity (Index) Derivatives Liquidation Group.

## 3. Liquidation Group: Fixed Income

☐ Registration for participation in a Default Management Auction regarding the Fixed Income Liquidation Group (including OTC Interest Rate Derivative Transactions).

☐ Application for participation in the Default Management Committee for the Fixed Income Liquidation Group (including OTC Interest Rate Derivative Transactions).

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

Yours faithfully
Eurex Clearing AG

**Form needs to be reverted to:**
**dmp_inbox@eurexclearing.com**