clear to trade

eurex clearing *circular 008/17*

Date: 26 January 2017
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Heike Eckert

CCP Release 12.0 (Target 2 Securities wave 4): Important information for the production launch on 6 February 2017

Related Eurex Clearing circulars: 098/16, 107/16, 149/16

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Content may be most important for:	**Attachments:**
➲ All departments	none

Summary:

The production launch of CCP Release 12.0 (T2S wave 4) is scheduled for **6 February 2017**.

With this fourth migration wave of T2S, Clearstream Banking AG (Frankfurt) (CBF) will migrate its securities settlement business to T2S, the new European securities settlement system in central bank money.

CCP Release 12.0 is a mandatory release for all Clearing Members. This circular contains important information with regard to the preparation of the production introduction and the migration weekend.

We kindly ask all Clearing Members to assure that they have taken all necessary steps for the migration weekend starting on Friday, 3 February 2017, and the production launch on Monday, 6 February 2017.

eurex clearing

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Migration weekend process and preparation

For the detailed process description, please see the document "T2S wave 4 Migration Weekend/Process Description & Overview on Reports" which is available on 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

Please note: Members need to ensure that appropriate liquidity on the Dedicated Cash Account connected to the T2S securities accounts used for settlement is available for settlement date 6 February 2017.

Communication and Member support

The following Eurex Clearing relevant events during the migration weekend and production launch will be communicated via Newsflash and Implementation News:

- Saturday, 4 February 2017: Delivery of instructions
- Sunday, 5 February 2017: Availability of CE265_MIGR report on CRE
- Monday, 6 February 2017: Successful start of first business day

During the migration weekend, the T2S Member Readiness Customer Helpdesk will be available on Sunday, 5 February 2017 between 07:30 and 18:00 CET (times are subject to extension, if necessary).

In exceptional cases only, Members will be informed additionally via their respective emergency contacts as provided by Members.

Frozen Zone

Please be aware that in preparation of the production launch of CCP Release 12.0 (T2S wave 4) on Monday, 6 February 2017, Eurex Clearing has determined an extended Frozen Zone **from 23 January to 13 February 2017**. During this period, changes of static data will not be possible in production.

If you have any questions or require further information, please contact the T2S Eurex Clearing Member Readiness team at tel. +49-69-211-1 20 30 or send an e-mail to T2S_EurexClearing_MemberReadiness@eurexclearing.com.

26 January 2017