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e u r e x c l e a r i n g *circular 101/11*

Date: December 12, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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CCP Release 7.0: Update of Simulation Calendar; CCP-eligible Bonds: Additional Focus Days

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

Summary:

This circular is to inform you that the updated simulation calendar for the period of **December 19, 2011 until March 2, 2012** has been published on the website of Eurex Clearing under the path:

www.eurexclearing.com > Member Section > Simulation > CCP Standard Simulation

For direct access to the document click on the following link:
https://www.eurexchange.com/members/simulation/ccp_simulation_en.html

For CCP-eligible bonds traded in the simulation environments of Xetra® and Xetra® Frankfurt Specialist, two additional focus days will be offered. Simulation of CCP-eligible bonds on Xetra® Frankfurt Specialist will be available again. These bonds are available in the permanent simulation environment with immediate effect.

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Update of Simulation Calendar

The updated simulation calendar is available in the Member Section of the Eurex Clearing website under the following path:

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CCP-eligible Bonds: Additional Focus Days

In order to test CCP-eligible bonds traded in the Xetra® and in Xetra® Frankfurt Specialist simulations, two additional focus days will be offered in January 2012 for testing of an Interest Payment Compensation in two bonds traded on Xetra® and/or Xetra® Frankfurt Specialist:

Focus Day January 17, 2012

- Trades have to be entered not later than January 5, 2012.
- ISINs to be used: DE000A1KQXZ0 (FREENET IS. 11/16) and DE0001135200 (BUNDES-ANL.V.02/12A.II).

Please note: ISIN DE000A1KQXZ0 (FREENET IS. 11/16) is tradable in the Xetra® and Xetra® Frankfurt Specialist simulations. ISIN DE0001135200 (BUNDESANL.V.02/12A.II) is only tradable in the Xetra® Frankfurt Specialist simulation.

Focus Day January 24, 2012

- Trades must be entered no later than January 12, 2012
- ISINs to be used: DE0001053379 (BAYERN LSA 10/20 S118) and DE0001135218 (BUNDES-ANL.V.03/13).

Please note: The ISINs are only tradable in Xetra® Frankfurt Specialist simulation.

Clearing Members wishing to participate in these focus days require pending late trades in the CCP system in the above-mentioned ISINs on January 17 and/or January 24, 2012. These can be created by blocking trades which were entered in Xetra® and/or Xetra® Frankfurt Specialist no later than January 5 and/or January 12, 2012.

If you have any questions, please contact the Member Services & Admission team on tel. +49-69-211-1 17 00 or e-mail to: customer.support@eurexchange.com.

December 12, 2011