clear to trade

eurex clearing *circular 096/11*

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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CCP Release 7.0: Permanent Simulation Information

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Content may be most important for:

➲ All departments

Attachments:

none

Summary:

With the circular, we are providing further information about the availability of the permanent simulation for CCP Release 7.0 and an additional focus day that will be offered for CCP-eligible bonds traded on Xetra®.

CCP Release 7.0: Permanent Simulation Information

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After introduction of CCP Release 7.0, the CCP simulation environment continues to be available as permanent simulation. It offers the same features as the release simulation with the exception of fee reports which are not offered in the permanent simulation.

Further information about the permanent simulation can be found in the "Permanent Simulation Guide CCP" available in the Member Section of the Eurex Clearing website under the following path:

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

For direct access to the document, please click on the following link:

https://www.eurexchange.com/members/simulation/ccp_simulation_en.html

An additional focus day will be offered in December in order to test CCP-eligible bonds traded on Xetra®. On this day, testing of an interest payment compensation in CCP-eligible bonds traded on Xetra® is offered:

- Date of focus day: December 15, 2011
- Trades have to be created latest on December 6, 2011
- ISIN to be used: DE000A1KQXZ0 (FREENET IS. 11/16)

Clearing Members who wish to participate in this scenario have to ensure that pending late trades in the above-mentioned ISIN are available in the CCP system on December 15, 2011. This can be done via blocking trades that were created on Xetra® latest on December 6, 2011.

CCP-eligible bonds traded on Xetra® Frankfurt Specialist and used for CCP Release 7.0 simulation remain suspended in the simulation environment. The availability of CCP-eligible bonds traded on Xetra® Frankfurt Specialist and the dates of additional focus days in January 2012 will be announced in due time.

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

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