

# EUREX

Relevant dates for the first dress-rehearsal	Mon, 16 August 2021*	Tue, 17 August 2021	Wed, 18 August 2021	Thu, 19 August 2021
Relevant dates for the second dress-rehearsal	Mon, 30 August 2021*	Tue, 31 August 2021	Wed, 1 September 2021	Thu, 2 September 2021
Batch Day	No	Yes	Yes	Yes
Allowed intraday customer actions	Open (like any other Monday with a maintenance work)	Open (like any other business day)	Closed (no novations and no PTEs can be triggered by the customers)	Open (like any other business day)
Corresponding day in production	Thursday, 14 Oct 21	Friday, 15 Oct 21 → last business day before conversion; EOD snapshot defines the portfolio that will be converted	Saturday, 16 Oct 21 ITD to Monday, 18 Oct 21 (EOD) → automated conversion process takes place, EOD corresponds to the first EOD (18 Oct) after the conversion	Tuesday, 19 Oct 21 → fees are settled, all conversion impacts are finalized
Reports available in CRE	Yes (only limited OTC scope, usual non-batch-day)	Yes	Yes	Yes
Conversion actions	None	None	ITD: Terminate all EONIA trades (termination date: 18 Aug 21 and 1 Sept 2021) and novate the replacing ESTR trades (cleared date: 18 Aug 21 and 1 Sept 2021)	None
OTC member report distribution	As usual (in EOD; only limited OTC scope, usual non-batch-day)	As usual (in EOD)	ITD: "special editions" of the reports CC350, CD200, CB201 and CB202 (timestamp: 21 August 2021 and 4 September 2021)	EOD: As usual
MarkitWire sync	As usual	As usual	ITD: specific sync with MW to cover the conversion EOD: As usual	As usual
Netting batches	Switched on	Switched on	Switched off – But netting reports CD202, CD203 and CD204 will be generated and distributed as "empty" reports for EUR trades.	Switched on

\* Test portfolios for the EONIA/ESTR conversion for trades referencing the EONIA benchmark should be cleared in the UAT environment latest by 17 August 2021, 18:00 CET and 31 August 2021, 18:00 CET. Cut-off time for the backloading of trades, which need to be novated on the same day, is 15:00 CET.

ITD = Intra-day  
EOD = End of day