



07 November 2016

# Eurex Clearing's CCP release 12.0/T2S wave 4 migration newsflash

## Eurex Clearing fraction handling focus days

Applicable for Eurex Derivatives and FWB Members

With T2S wave 4, Eurex Clearing will introduce new fraction handling for euro and non-euro equity-style products in collective safe custody at CBF where required by the home market. Members are highly recommended to participate in Eurex Clearing fraction handling focus days in order to make themselves familiar with the changes. These corporate actions will be executed by Eurex Clearing without CBF participation.

If you have any questions or require additional information, please do not hesitate to contact Group Client Services & Administration at T +49-69-211-12030 or send an e-mail to [T2S\\_EurexClearing\\_MemberReadiness@eurexclearing.com](mailto:T2S_EurexClearing_MemberReadiness@eurexclearing.com).

Kind regards,  
Your Eurex Clearing Group Client Services & Administration Team

Trade days and record days for each event are planned as follows:

Scenario	Trade input	Trade day	EX day	Record day
FD 1	14 Nov – 15 Nov 2016	15 Nov 2016	16 Nov 2016	23 Nov 2016
FD 2	14 Nov – 16 Nov 2016	16 Nov 2016	23 Nov 2016	24 Nov 2016
FD 3	21 Nov – 24 Nov 2016	24 Nov 2016	29 Nov 2016	30 Nov 2016

Offered cases and necessary steps for participation are described in [Attachments to Member Simulation Guide CCP 12.0/T2S wave 4 – Focus Days](#).

Members are kindly asked to enter trades starting from today but not later than the mentioned trade days. It is important to know that the sell trades have to stay blocked over record day.

In addition please check our [implementation news section](#) for short-term updates on simulation as well as on recently published documents.