



24 October 2016

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

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1. GC Pooling focus days #1 this week

Applicable for Eurex Repo GC Pooling Members holding a CBF account

Reminder: The GC pooling focus day #1 is planned between Tuesday, 25 October 2016 and Thursday, 27 October 2016. GC Pooling Members which are CBF account holders and would like to participate in these focus days, can still enter trades in the ECB basket (Basket ISIN: DE000A0AE077) via Eurex Repo (T7). When entering trades, please ensure that the front leg and the term leg are on one of the days defined below.

GC Pooling #1	Day 1 (25 Oct 2016)	Day 2 (26 Oct 2016)	Day 3 (27 Oct 2016)
Trade 1	Front leg / Settlement	Term leg / Settlement	
Trade 2		Front leg / Settlement	Term leg / Settlement

Please note again: Cash amounts starting with "5" will not be considered by CBF for successful settlement. Please make sure to use a different trade size.

2. CBF aligned corporate actions this week

Applicable for Eurex Derivatives and FWB Members holding a CBF account

Reminder: On Tuesday, 25 October 2016 and Wednesday, 26 October 2016 CBF and Eurex Clearing will execute corporate actions including bonus shares and income events.

As the CCP will only initiate the corporate action processing on pending late trades, the trade entry window for testing the CCP's corporate action handling is already closed. For members who entered trades in due time the CA160 and CA180 report will reflect the CCP's corporate action processing on their pending trades.

3. GC Pooling focus days #2 next week

Applicable for Eurex Repo GC Pooling Members holding a CBF account

As announced in the [Member Simulation Guide CCP 12.0/T2S wave 4](#), Eurex Clearing and CBF will offer a second set of GC Pooling focus days between Tuesday, 1 November 2016 and Thursday, 3 November 2016. Similar to GC Pooling focus days #1, Members have to enter trades in the ECB basket (Basket ISIN: DE000A0AE077) with correct dates for the front leg and term leg via Eurex Repo (T7) themselves.

GC Pooling #2	Day 1 (1 Nov 2016)	Day 2 (2 Nov 2016)	Day 3 (3 Nov 2016)
Trade 1	Front leg / Settlement	Term leg / Settlement	
Trade 2		Front leg / Settlement	Term leg / Settlement

Please note again: Cash amounts starting with "5" will not be considered by CBF for successful settlement. Please make sure to use a different trade size.

More detailed information on the GC Pooling focus days can be retrieved from the [Attachments to Member Simulation Guide CCP 12.0/T2S wave 4 – Focus Days](#).

4. Member support

Eurex Clearing has updated the document [Preparational tasks for testing Partial Settlement in Eurex Clearing CCP simulation](#) with minor changes to the list of ISINs that are primarily recommended for FWB Members to test partial settlement. For these instruments Eurex Clearing will provide sufficient liquidity in simulation on a best effort basis.

Please be reminded that testing partial settlement is generally possible with all ISINs listed in the [ISIN Attachment to Member Simulation Guide CCP 12.0 / T2S wave 4](#).

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

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.

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