

clear to trade



## eurex clearing circular 017/16

**Date:** 11 February 2016  
**Recipients:** All Clearing Members of Eurex Clearing AG and Vendors  
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### **CCP Release 10.0: Postponement of introduction to 4 April 2016 and launch of new features in production**

**Related Eurex Clearing Circulares:** 107/15, 142/15

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**Content may be most important for:**

☞ All departments

**Attachments:**

none

**Summary:**

This Eurex Clearing circular provides information regarding the introduction of CCP Release 10.0 in the production environment.

Euroclear decided to postpone the migration of the ESES CSDs until T2S wave 3 on 12 September 2016. Following this announcement, Eurex Clearing has decided to postpone the launch of CCP Release 10.0 from 29 March 2016 to **4 April 2016** with respect to the Easter weekend.

Please forward this information to the relevant departments of your company.



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Eurex Clearing hereby confirms that the following features will be introduced in the production environment on 4 April 2016:

**1. Enhancements to Eurex Clearing's Lending CCP Service**

Eurex Clearing's Lending CCP Service will accept loan transactions from Clearing Members that reach Eurex Clearing through the additional Third Party Flow Provider "EquiLend Europe Limited".

**2. Changes to CCP Service**

Eurex Clearing will automate the fraction handling solution introduced in CCP Release 9.2/T2S wave 1 and adapt the respective reports.

The following reports are impacted:

- CA180 "Capital Adjustments on Trades"
- CD250 "Settled Cash Transactions"
- CE270 "Settled Delivery"
- CE275 "Settled Delivery – Offsetting Block Information".

Necessary measures in case of imbalances caused by fraction handling will be introduced. Moreover, changes to Gross Delivery Management referring to trade release will be implemented. For further details, please refer to the "Release Notes CCP 10.0 – updated version" under the following link:

**[www.eurexclearing.com](http://www.eurexclearing.com) > **Eurex Clearing Member Section** > **Technology** > **CCP Releases** >  
**CCP 10.0** > **Manuals** > **Functional Manuals****

If you have any questions or require further information, please contact Trading & Clearing Services at Tel. +49-69-211-1 17 00.

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