



eurex clearing *circular 050/16*

Date: 5 April 2016
Recipients: All Clearing Members, Non-Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
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CCP Release 10.0:
Gross Delivery Management: Adjustment of processing

Related Eurex Clearing circulars: 018/15, 072/15, 107/15/, 142/15, 017/16

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Content may be most important for:

☞ All departments

Attachments:

none

Summary:

On 1 April 2016 Eurex Clearing announced on short notice changes to the timings of Gross Delivery Management (GDM) for the production start of CCP Release 10.0 on 4 April 2016.

Following client feedback on these new timings, Eurex Clearing has decided to adjust the GDM processing.

CCP Release 10.0:
Gross Delivery Management: Adjustment of processing

On 1 April 2016 Eurex Clearing announced on short notice changes to the timings of Gross Delivery Management (GDM) for the production start of CCP Release 10.0 on 4 April 2016.

Following client feedback on these new timings, Eurex Clearing has decided to adjust the GDM processing. The adjustments are immediately effective.

The GDM timings have been reverted to the deadlines which were valid in production under CCP Release 9.2 (i.e. no change for CCP Release 10.0). Thus the handling of the ex/cum view of released quantities does not change compared to the CCP Release 9.2 production.

Due to the adjusted processing, there will be the following limitation in production of CCP Release 10.0:

- For (partially) closed trade quantities which are released before corporate action processing, the respective reporting of the fraction quantity in report CA180 is not displayed correctly. This applies to equity-style products in non-collective safe custody, equity-style products in Swiss franc (CHF) issued by SIX SIS and in case of custody type change from collective safe custody to non-collective safe custody. For these instruments fraction quantities are cash compensated.

The implementation date for the fixing of this limitation will be announced in due time.

If you have any questions or require additional information, please contact Group Client Services & Administration at tel. +49-69-211-1 17 00.

5 April 2016