Eurex Clearing
CCP Release 14.0
Member Simulation Guide

Table of Contents

1 Introduction 3
1.1 Simulation Concept 3
1.2 Simulation Objectives 4
1.3 Simulation Scope 4
1.3.1 Lending CCP Service 4
1.3.2 CCP Service 4
1.3.2.1 NCSC Bonds included in Report 'CD270 - Cash Forecast for STD/NTP' 4
1.3.2.2 New Timing of Report 'CE250 – Partial Delivery Deviating Cash Amount' 4
1.4 Target Group 5
2 Member Activities 6
2.1 Member Simulation Preparation 6
2.2 General Preparation 6
2.2.1 Functional Preparations 6
2.2.2 Nomination of Release Contacts 7
2.2.3 Member Data CCP 7
2.3 Data Setup Requirements 7
2.3.1 CCP Service 7
2.3.2 Lending CCP 8
3 Simulation Approach 9
3.1 General Model 9
3.2 Participating Systems 12
4 Simulation and Schedule 13
4.1 Simulation Calendar 13
4.2 Daily Schedule 13
5 Simulation Data and Parameters 17
5.1 Available CCP Reports 17
5.2 Reports from related systems 21
6 Appendices 22
6.1 Related Documentation 22
6.2 Support 22
6.3 Xetra Instrument Data 23
6.4 Abbreviations 24

1 Introduction

1.1 Simulation Concept

The CCP Release 14.0 concentrates on extending the existing Eurex Clearing Lending CCP Service by introducing an exposure netting functionality for non-cash collateralized loan transactions.

This document provides key dates for activities necessary for successful participation in simulation as well as all necessary simulation related details (calendar, schedule, instruments, etc.). The times referred to in this document are Central European Time (CET). For the simulation calendar, please refer to section 4.1.

The simulation will be unguided. Participation for CCP Release 14.0 is recommended for all FWB Clearing Members and for Members using the Eurex Clearing Lending CCP Service. Clearing Members are responsible for the entry of trades and respectively the participation of their Non Clearing Members.

The CCP Release 14.0 simulation is scheduled to start on October 9, 2017 and end on November 17, 2017. The CCP 14.0 permanent simulation will commence on November 20, 2017.

Pirum Systems Ltd., EquiLend Europe Limited and Eurex Repo-SecLend Market (ERSLM) will participate in the simulation as Third Party Flow Provider.

ESES market CSD's and CREST are not available during simulation. A settlement tool will simulate all trade instructions.

The ICSDs Clearstream Banking Luxembourg (CBL) and Euroclear Bank (EB) also will not be available during simulation. All trade instructions will be simulated by a settlement tool.

The Tri-party Collateral Agents (TPCA) CBL and EB will not be connected during the simulation. Therefore, report MT569 for allocated collateral will not be generated for Members and CCP. The TPCA feedback for the CCP will be generated by a simulator tool.

It is recommended that all Members adhere to the published timetables for simulation execution and production start. This will contribute to a smooth and effective simulation period and a successful production launch for all market participants. Please ensure that this document is communicated as soon as possible to your project teams and to line organizations, where applicable. Before the start of simulation, all parties involved should be aware of their tasks and the existing dependencies with other participants.

The following table provides an overview of environments and their availability during the CCP release 14.0 simulation.

The table below provides an overview of CCP release 14.0 key events:

Date	Event
09.10.2017	CCP Release 14.0 member simulation start
17.11.2017	End of CCP Release 14.0 member simulation
20.11.2017	CCP Release 14.0 Production launch
20.11.2017	Start of permanent simulation for CCP Release 14.0

Date	Environment
Entire Simulation period	T7 Release 6.0 and Xetra release 17.0 simulation environment available
09.10.2017 to 17.11.2017	Eurex / C7 simulation environment available
09.10.2017 to 17.11.2017	Clearstream Banking Frankfurt simulation environment

1.2 Simulation Objectives

The purpose of the simulation is to provide an opportunity for Members to become familiar with the changes and enhancements to CCP functionality and to test business procedures in preparation for the launch of CCP release 14.0.

1.3 Simulation Scope

1.3.1 Lending CCP Service

With CCP Release 14.0, Eurex Clearing's Lending CCP will introduce the functionality for the netting of exposures for non-cash collateralized loan transactions.

Collateral exposure netting shall increase the settlement efficiency on the collateral side, reduce the transaction costs and the volume of non-cash collateral (NCC) deliveries for the market participants.

In order to improve the visibility of the Tri Party Collateral Agent (TPCA) Exposure ID, the sorting order of the report 'RPTTL750 - Exposure Reference' will be changed so that the "TPCA Exposure ID" is now moved forward.

1.3.2 CCP Service

1.3.2.1 NCSC Bonds included in Report 'CD270 - Cash Forecast for STD/NTP'

In order to improve the informative value of Clearstream Banking Frankfurt's (CBF) Cash Forecast the following product groups in CBF's Cash Forecast:

- CCP gross and net surplus bonds
- repo trades (non GC Pooling) in EUR settled at CBF

As a result report 'CD270 - Cash Forecast for STD/NTP' will also include NCSC bonds.

For further information on the CBF Cash Forecast please see relevant information on CBF side under the following path:

Clearstream > Products and Services > Settlement

1.3.2.2 New Timing of Report 'CE250 – Partial Delivery Deviating Cash Amount'

Adjustment payments (partial settlements) in euro, booked on T2 accounts are instructed in the cash run DTP6 at 16:30 hrs. With the introduction of CCP Release 14.0 the creation of report 'CE250 - Partial Delivery Deviating Cash Amount' which was specifically created to report these payments will be moved forward to a phase following the clean-up of the delivery instructions. This clean-up takes place between the cash run DTP6 at 16:30 hrs and the Night Time Processing at 18:00 hrs to enable members to reconcile the payments on the same business day.

For further information on report 'CE250 - Partial Delivery Deviating Cash Amount' see 'Description of Reports - RAW Data CCP 14.0' and 'Description of Reports Formatted layout CCP 14.0' under the following path:

Technology > Eurex Clearing's Securities CCP > System Documentation > Release 14.0

1.4 Target Group

This document serves as a guide for all Members participating in the simulation as well as all users of the system. Participation of all Clearing Members and Settlement Institutions in the simulation is strongly encouraged.

The following internal departments of participating organizations should be involved:

- Clearing, Settlement and other relevant middle-office/back-office functions
- IT Infrastructure and Environment Operations
- Network Operations (WAN and LAN)
- Internal Organization and Process Management
- Risk Management

2 Member Activities

2.1 Member Simulation Preparation

This chapter describes the simulation preparation tasks to be done by the Members. The simulation preparation tasks are divided into two sections. The 2.2 section describes technical and functional preparations (CCP and Lending CCP), whereas section 2.3 describes necessary data setup requirements for roles and relationships for/between Members.

2.2 General Preparation

Technical Connection – Eurex Clearing

Clearing Members are requested to verify their new or existing connections to the simulation environments of the relevant systems – Eurex Clearing CCP, T7, F7 and C7. Members are encouraged to verify the availability of all applications used in the simulation and to verify that all required users are set up and access is granted to them.

Securities Clearing GUI - Browser requirements

In order to connect successfully to the Securities Clearing GUI and to ensure a smooth service it is recommended to use the following browsers to connect to the GUI:

- For Windows – IE 8.0 or Firefox 5.0 or higher
- For Linux – Firefox 5.0 or higher

Technical Connection – Third Party Flow Provider

Lending CCP Clearing Members are requested to verify their new or existing connection to Pirum Systems Ltd. and/or ERSLM and/or EquiLend Europe Limited, as they will act as the flow provider for the Securities Lending Business.

2.2.1 Functional Preparations

Members' functional preparation should include the setup of the back office, staff training as well as the conclusion of arrangements with affiliated Members, if applicable. Back office staff is also responsible for provision of setup data / forms to Eurex Clearing. Members planning to participate in the simulation should verify their individual setup/clearing relationship and inform Eurex Clearing of any changes that may be required prior to the start of the simulation.

All participants planning to utilize the new functionalities in production should participate in the simulation.

The introduction of the CCP release 14.0 may lead to new and / or altered back office processes. Members are encouraged to complete the adaptations (e.g. staff training and IT applications updates) prior to the start of the simulation period. This will ensure the seamless integration of the new and enhanced clearing and settlement functionality into the existing back office environment.

For updated was well as existing Lending CCP related reports please refer to the “Description of Reports – Formatted Layout” document for CCP release 14.0 on Eurex Clearing website (www.eurexclearing.com).

2.2.2 Nomination of Release Contacts

Members are requested to nominate and register at least one Project Coordinator and one Simulation SPOC responsible for CCP Release 14.0 via the Member Section on the Eurex Clearing website (www.eurexclearing.com) under the following path:

Member Section > Contacts > Your internal contacts > Release Contacts

Further communication will only be distributed to the contacts registered there. Details concerning the simulation environment and any documentation update will be communicated in due time via "Newsflash".

2.2.3 Member Data CCP

The following Member licenses are currently supported:

- Clearing Member (CM)
- Settlement Institution (SI)
- Agent Lender (AL)
- Specific Lender License Holder (SLLH)
- Specific Repo License Holder (SRLH)
- Non Clearing Member (NCM)

The Members wishing to participate in CCP and/or Lending CCP services must be set up prior to simulation start with the roles they have specified on the respective setup forms provided to ECAG.

Clearing Members, not acting as Trading Participants themselves, must ensure that their simulation activities are fully supported by a connected Trading Participant. If a Clearing Member uses a Settlement Institution appropriate support is required by this third party.

Participants are encouraged to set up an internal issue management process.

2.3 Data Setup Requirements

The below mentioned data setup requirements for CCP Release 14.0 are divided into Lending CCP Services for Securities Lending participants and non-lending CCP Members.

2.3.1 CCP Service

Account Data

As the ISINs used in the corporate action focus days are held in non-collective safe custody at Clearstream, 6-series accounts are necessary for processing and settlement. For confirmation please contact your clearing KAM or contact the Eurex Clearing Functional Helpdesk CCP described in section 6.2 of this document.

Report Setup

The following report will be amended with the introduction of CCP Release 14.0:

- Report 'CD270 - Cash Forecast for STD/NTP' will now also include NCSC bonds.

For further details regarding updates of the report setup, please see documents “Description of Reports – Formatted Layout” and “Description of Reports – RAW Data” which will be published on the Eurex Clearing website (www.eurexclearing.com) under the following path:

Technology > Eurex Clearing’s Securities CCP > System documentation > Release 14.0

2.3.2 Lending CCP

Member Data

The appropriate forms, which are necessary for a Clearing Membership application in the Lending CCP, can be found on the Eurex Clearing website. In case of further questions, please contact your Eurex Clearing key account manager.

A participant in the securities lending business can become a Clearing Member (CM), Agent Lender and Specific Lender License holder.

Account Data

All necessary information for new settlement accounts must be provided to Eurex Clearing using the respective forms.

Report Setup

With the introduction of CCP Release 14.0 the sorting order of the report ‘RPTTL750 - Exposure Reference’ will be changed so that the field ‘TPCA Exposure ID’ is now at the third place instead of the fifteenth place.

For further details regarding updates of the report setup, please see documents “Description of Reports – Formatted Layout” which will be published on the Eurex Clearing website (www.eurexclearing.com) under the following path:

Technology > Eurex Clearing’s Securities CCP > System documentation > Release 14.0

Please note that the document “Member File Based & SWIFT Interface was not updated due to CCP Release 14.0.

3 Simulation Approach

In order to provide realistic conditions for testing, the simulation will be set up and conducted in a production-like manner. Production-like refers to interfaces, tools and techniques. All other aspects of the simulation will be conducted as in production as far as possible.

3.1 General Model

CCP release 14.0 simulation is characterized by the following aspects:

Open Simulation

The CCP Release 14.0 simulation is predominantly an open or "free-style" simulation. As such, simulation participants can define and perform their own internal simulation scenarios as appropriate for the new / changed functionality. However, first time participants in the Securities Lending market will be provided with guidance and support where needed.

General

CCP Members may participate at any time, provided the technical connection and logon test has been successfully processed. Functional support by Eurex Clearing Operations, Risk Control, T7 Trading and technical support by the Customer Technical Support will be staged during the helpdesk opening hours from 8.00 am until 6.00 pm each simulation working day.

High volume tests or performance tests during the CCP release 14.0 simulation are not planned. Please refrain from performing high volume tests in simulation without the consent of Eurex Clearing.

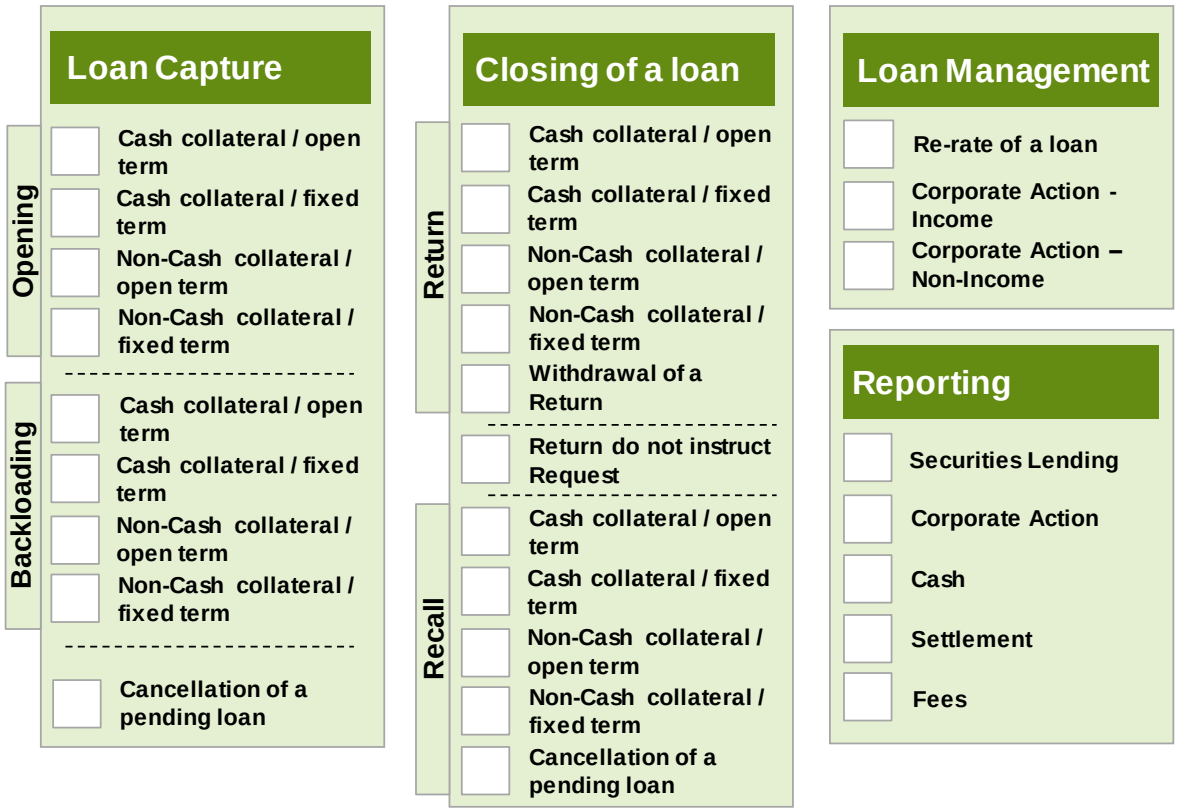
Corporate Action Focus Days

For all the CCP participants and Lending CCP Service participants no general focus days are planned. However, focus days can be planned for individual Members (for Lending CCP Service) on a request basis.

Test Scenarios for Lending CCP Service

The CCP Release 14.0 simulation for Lending CCP is unguided. The table provides an overview of possible test scenarios. For Lending CCP participants no general focus days are planned.

All participants of the Securities Lending Market are asked to prepare their test scenarios on the following basis:



A more detailed description of the individual scenarios can be found in the "CCP Release 14.0 Eurex Clearing Lending CCP Process Manual" which is available on request.

A detailed description of the reports can be found in the document "Description of Reports Formatted layout CCP 14.0" which can be found under the following path:

www.eurexclearing.com > Technology > Eurex Clearing's Securities CCP > System Documentation > Release 14.0

The Clearing Members using Pirum's Voluntary Corporate Action offering should align the technical requirements directly with Pirum.

CSD Connection

Clearstream Banking Frankfurt (CBF) will be connected to Eurex Clearings simulation environment. In order to prevent the exhaustion of holdings it is advised to use only small quantities of securities per trade.

Other CSDs will not be connected to the simulation. An internal settlement simulator tool processes instructions for these CSDs. All instructions will settle.

TPCA Connection

Tri-party Collateral Agents, Euroclear Bank and CBL are not connected during the simulation and hence MT569-Tri-party Collateral and Exposure Statement detailed reporting for allocated collateral will not be available for Members. The TPCA feedback will be generated by a simulator tool (CCP).

The detailed reporting by TPCA will be processed only in production.

Simulation Availability

In general two to three settlement days a week will be performed. On these days intraday settlement as well as the night time processing will take place. Please consult the CCP Simulation Calendar for details on batch days per week.

On settlement days the simulation systems will close earlier than in production. This is in order to avoid any possible impact on the end-of-day processing operations of the production system. The CCP simulation starts 8.30 a.m. and the CCP online end is scheduled for 4.30 p.m. Please refer to the schedule in section 4.2.

3.2 Participating Systems

A simulation cycle (an end-to-end process) begins with the entering of orders into the trading system and finishes with the settlement of the trades / delivery instructions. From a functional point of view, all Member roles are involved (Trading Participants, Clearing Members, Specific Lender License Holder, Agent Lender and Settlement Institutions). From a technical point of view, these processes will incorporate the applications listed below:

System	Short Description
CCP	Central Counterparty system (Gross Delivery Management, cash management, settlement netting, report and data dissemination, corporate actions processing)
Risk Engine	Risk Based Margining Calculation (risk position determination, necessary margin requirement calculation, etc.)
PRISMA	Eurex Clearing Prisma, ECAGs portfolio-based margining approach
Clearstream Banking Frankfurt (CBF)	Central Security Depository systems (settlement, delivery management, corporate actions processing, collateral management etc.) CBF operated systems will run on simulation environment IMS23
T7	Electronic market trading system for cash and derivatives market
Eurex Repo	Eurex Repo Markets
ERSLM	3rd party flow provider for Securities Lending Market
PirumSystems Ltd.	3rd party flow provider for Securities Lending Market
EquiLend	3rd party flow provider for Securities Lending Market
StatistiX	XML and fee report processing
TPCA-Simulator	Simulate Tri-party Collateral Agent
T2S	European securities settlement engine which aims to offer centralised delivery-versus-payment (DvP) settlement in central bank funds across all European securities markets

Settlement Instructions for all CSDs except for CBF will be processed by a simulator tool, which will automatically settle all instructions.

4 Simulation and Schedule

4.1 Simulation Calendar

The CCP Release 14.0 simulation will start on the October 9, 2017 for Member testing with full release simulation support. On November 17, 2017 the CCP Release 14.0 simulation closes. The permanent simulation environment will be available from 20th of November 2017 onwards.

The simulation calendar has also been published on the Eurex Clearing website (www.eurexclearing.com) under the following path: **Technology > Simulation calendar**

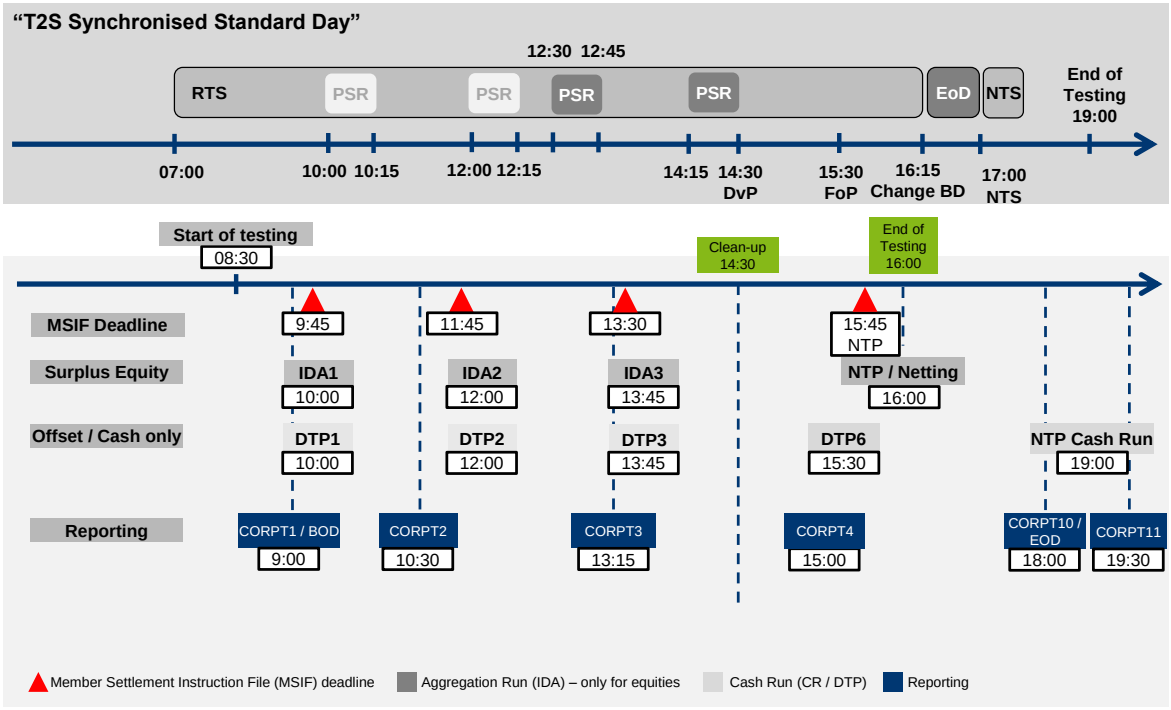
4.2 Daily Schedule

In CCP Release 14.0 simulation three IDA runs (five in production) will be executed per batch day. IDA runs are only applicable for equities in euro and non-euro in collective safe custody at CBF. T2S eligible bonds will not be aggregated. During the IDA runs, GDM is unavailable. Please note that the 'Night Time Settlement' window (NTS) was not affected by the introduction of T2S Wave 4 and is available after the end of the EoD and SoD procedures within the simulation environment are concluded.

For detailed information about IDA runs and Partial Settlement please refer to the **Release Notes CCP 12.0 / T2S wave 4** which are available on the Eurex Clearing website (www.eurexclearing.com) under the following path:

Technology > Eurex Clearing's Securities CCP > System documentation > Release 12.0/T2S wave 4.

The new CCP business day in simulation for **equity-style products in euro in collective safe custody at Clearstream** is shown in the following image:



Due to different settlement timings and processes, some of the deadlines are different between instrument groups. The following tables illustrate the instrument groups and their differences concerning schedule:

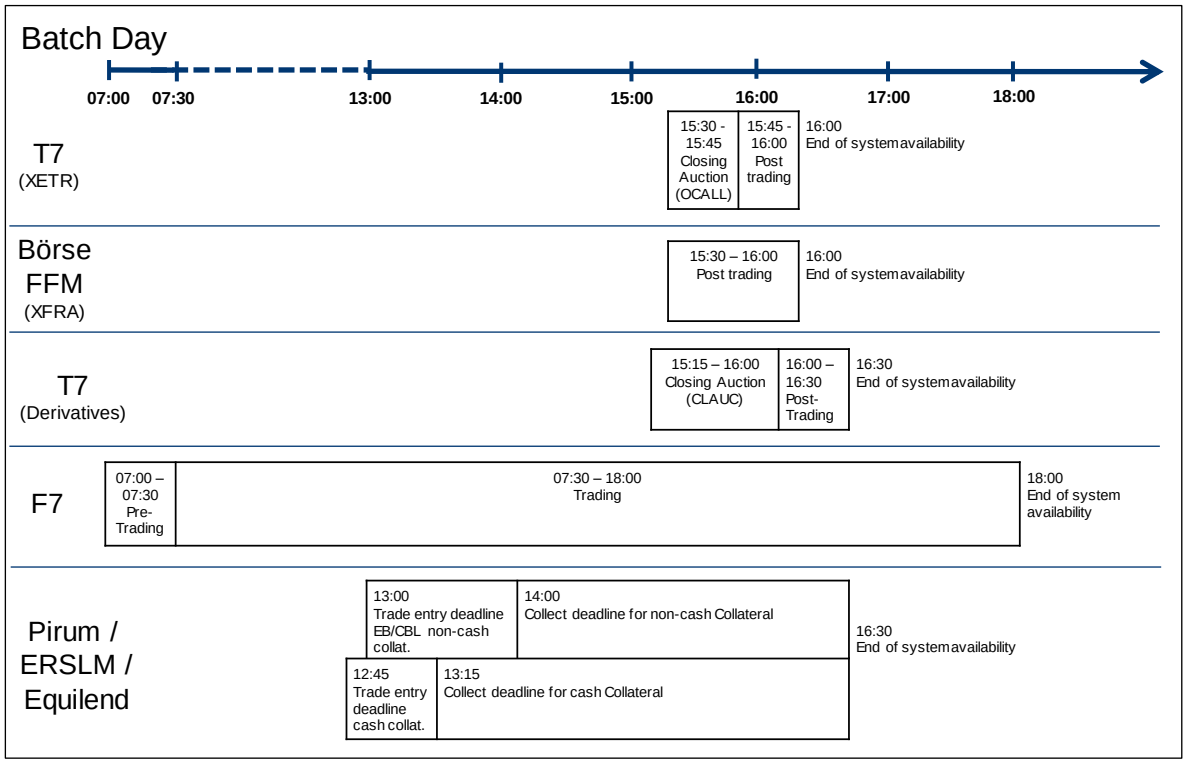
Instrument group / Product	Clean-up	MSIF deadline NTP
Equity-style products (euro) in CSC[1] at Clearstream	14:30	15:45
Equity-style products (non-euro) in CSC at Clearstream	14:30	16:30
Equity-style products in NCSC[2] at Clearstream	14:30	16:30
Bonds (euro/non-euro)	14:30	15:45
Equity-style products (CHF) issued by SIX SIS	14:00	16:30

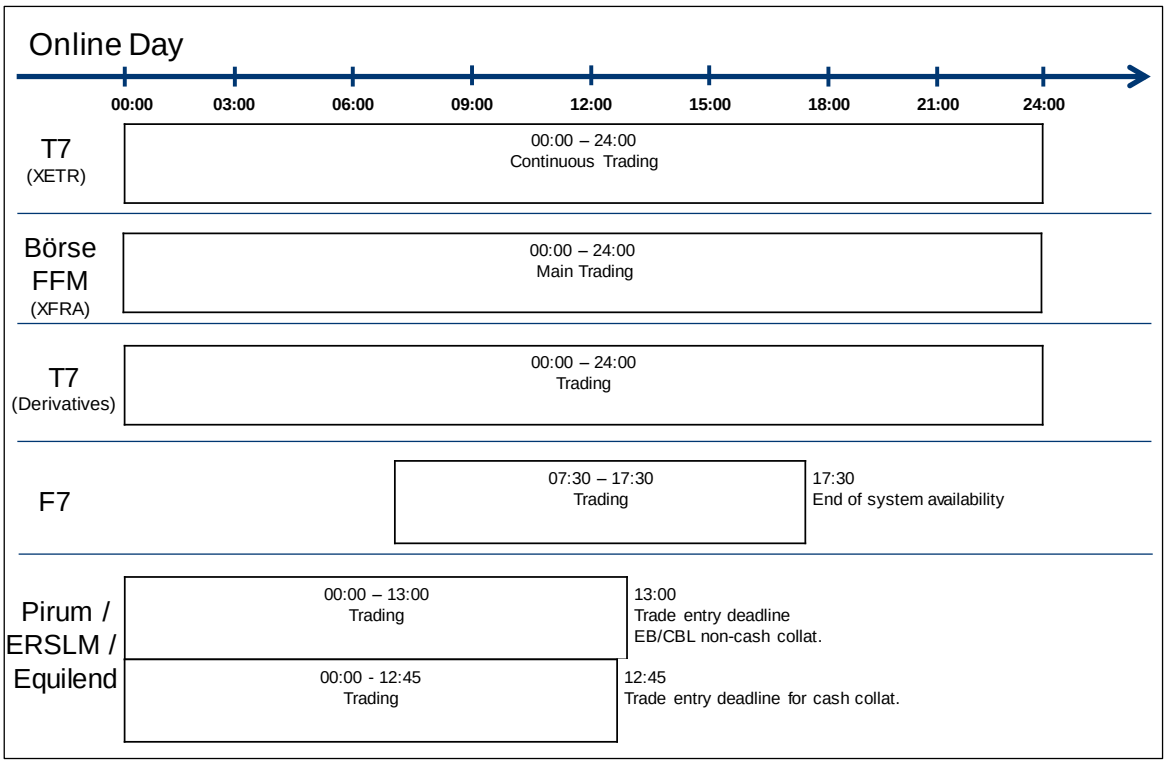
For the following instrument groups / products that are instructed as Immediate Settlement Instruction (ISI) for settlement on the same day, the following timings are valid in simulation:

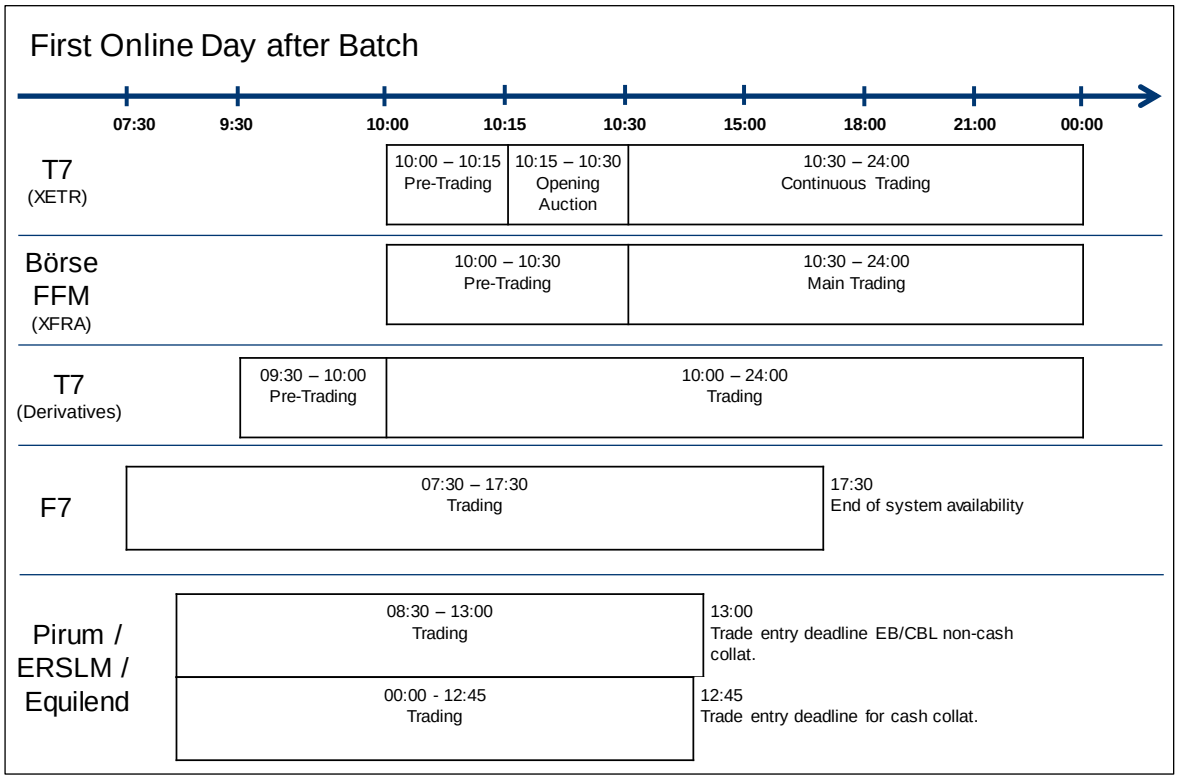
Instrument group / Product	Cut-off time for same day settlement / Clean-up
Bonds (euro/non-euro) ISI X-border	11:00
GC Pooling ISI	14:00
GC Pooling Select ISI	14:00

The following figures show the availability of the trading location in simulation during batch day, online day and online day after batch day.

[1] Collective safe custody
[2] Non-collective safe custody


Batch Day
07:00
07:30
13:00
14:00
15:00
16:00
17:00
18:00
T7
(XETR)
15:30 - 15:45 Closing Auction (OCALL)
15:45 - 16:00 Post trading
16:00 End of systemavailability
Börse FFM
(XFRA)
15:30 – 16:00 Post trading
16:00 End of systemavailability
T7
(Derivatives)
15:15 – 16:00 Closing Auction (CLAUC)
16:00 – 16:30 Post-Trading
16:30 End of systemavailability
F7
07:00 – 07:30 Pre-Trading
07:30 – 18:00 Trading
18:00 End of system availability
Pirum / ERSLM / Equilend
13:00 Trade entry deadline EB/CBL non-cash collat.
14:00 Collect deadline for non-cash Collateral
12:45 Trade entry deadline cash collat.
13:15 Collect deadline for cash Collateral
16:30 End of systemavailability


Online Day
00:00
03:00
06:00
09:00
12:00
15:00
18:00
21:00
24:00
T7
(XETR)
00:00 – 24:00 Continuous Trading
Börse FFM
(XFRA)
00:00 – 24:00 Main Trading
T7
(Derivatives)
00:00 – 24:00 Trading
F7
07:30 – 17:30 Trading
17:30 End of system availability
Pirum / ERSLM / Equilend
00:00 – 13:00 Trading
13:00 Trade entry deadline EB/CBL non-cash collat.
00:00 - 12:45 Trading
12:45 Trade entry deadline for cash collat.



Post trading hours refer to Börse Frankfurt Zertifikate (XEXC), Equity / Funds (XEXE) and Subscriptions (XEXF)

5 Simulation Data and Parameters

5.1 Available CCP Reports

The specific changes to each report are described in detail in the "Description of Reports – Formatted Layout" for CCP Release 14.0 Eurex Clearing website (www.eurexclearing.com) under the following path:

Technology > Eurex Clearing's Securities CCP > System Documentation > Release 14.0

The following table lists all CCP reports available in the simulation along with the respective reporting channels. Changed reports are indicated with an asterisk.

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
Risk Management				
Current Liquidating Margin	RPTCC011	Available as XML		CRE
Theoretical Values II	RPTCC031	No RAW file		CRE
Theoretical Values III	RPTCC033	No RAW file		CRE
Theoretical Values IV	RPTCC034	No RAW file		CRE
Liquidating Values	RPTCC040	Available as XML		CRE
Additional Margin	RPTCC045	Available as XML		CRE
Daily Margin	RPTCC050	Available as XML		CRE
Daily Margin Offset	RPTCC055	Available as XML		CRE
Daily Margin Summary	RPTCC060	Available as XML		CRE
Security/Cash Risk Position	RPTCC080	Available as XML		CRE
Security/Cash Risk Position	RPTCC080	Available as XML		CRE
Securities Margin Class and Group Information	Not available	FPICMGBP		CRE
Theoretical Values: Equities	Not available	FPICTHEE		CRE
Theoretical Values: Unconditional Subscription Rights	Not available	FPICTHES		CRE
Theoretical Values: Bonds	Not available	FPICTHEB		CRE
Theoretical Values: Coupons	Not available	FPICTHEC		CRE
Corporate Actions				

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
Compensation Partner (CMs/SI)	RPTCA130/131	RAWCA130/131		CRE
Custody Payment Statement (CMs/ SI)	RPTCA160/161	RAWCA160/161		CRE
Capital Adjustments on Trades (CMs/SI)	RPTCA180/181	RAWCA180/181		CRE
Delivery				
Daily Gross Delivery Management (CMs/ SI)	RPTCB230/231	RAWCB230/231		CRE
Partial Delivery Cash Amount Deviation (CMs / SI)	RPTCE250/251	RAWCE250/251		CRE
Pending Delivery (CMs / SI / NCMs)	RPTCE260/261/262	RAWCE260/261/262	MT536	SNA, CRE, SWIFT
Pending Deliveries before NTP (CMs / SI / NCMs)	RPTCE265/266/267	RAWCE265/266/267	MT536	SNA, CRE, SWIFT
Settled Delivery (CMs / SI / NCMs)	RPTCE270/271/272	RAW CE270/271/272	MT536	SNA, CRE, SWIFT
Pending Delivery Instructions (CM/SI)	RPTCE280/281	RAWCE280/281	MT536	SNA, CRE, SWIFT
Eurex Deliveries (CMs / SI / NCMs)	Not available	RAWCE290/291/292	MT512[3]	SNA, CRE
Net Position Confirmation (CMs / SI / NCMs)	Not available	RAWCE295/296/297	MT512[4]	SNA, CRE
Net Clearing Report (CMs/ SI/ NCMs)	Not available	RAWCE395/396/397	MT518	SNA, CRE, SWIFT
Cash Reports				
Cash Obligations (CMs/ SI)	RPTCD150/151	RAWCD150/151		CRE
Settled Cash Transactions (CMs/ SI)	RTPCD250/251	RAWCD250/251		CRE
Cash Forecast for STD/NTP (CMs/ SI)*	RPTCD270/271			CRE

[3] MT512 is a proprietary Eurex Clearing format which is not part of the Message type list supported by SWIFT.
[4] MT512 is a proprietary Eurex Clearing format which is not part of the Message type list supported by SWIFT.

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
Trade Report				
Repo Contracts	RPTTC750/751/752	RAWTC750/751/752		CRE
Repo Fixings (CMs / SI / NCMs)	RPTTC755/756/757	RAWTC755/756/757	MT536	CRE/
Lending CCP Reports				
Loan MTM	RPTCL200 (provided in pipe separated format)			CRE
Manufactured Payment Statement	RPTCL165 (provided in pipe separated format)			CRE
Loan Compensation Partner (Corporate Action report)	RPTCA140/141	RAWCA140/141		CRE
Rebate Lending Fee	RPTCL300 (provided in pipe separated format)			CRE
Loan Confirmations	RPTTL100 (provided in pipe separated format)			CRE
Loan Returns	RPTTL770 (provided in pipe separated format)			CRE
Loan Obligations	RPTCL260 (provided in pipe separated format)			CRE
Street View Records	RPTCL290 (provided in pipe separated format)			CRE
Loan Maintenance	RPTTL760 (provided in pipe separated format)			CRE
Loan Settlement	RPTCL270/271 (provided in pipe separated format)			CRE
Loan Entitlement pre-advice Report	RPTCL185/186 (provided in pipe separated format)			CRE

Report Name	Print Report Format ID-Number	Raw Data Report	Swift Format	Availability
Loan Cash Transactions	RPTCL250/251 (provided in pipe separated format)			CRE
Exposure Reference*	RPTTL750 (provided in pipe separated format)			CRE
VCA Election and Outturn	RPTTL780/781 (provided in pipe separated format)			CRE
Loan CREST Transactions	RPTCL790/791 (provided in pipe separated format)			CRE

* Updated report

5.2 Reports from related systems

Information from Eurex Exchange

Eurex reports will be available. A complete list of available Eurex reports can be found in the Eurex system documentation.

Information from Xetra

Xetra reports will be available. A complete list of available Xetra reports can be found in the Xetra system documentation.

6 Appendices

6.1 Related Documentation

All Member documents providing information regarding the new and existing functionality can be found on the Eurex Clearing website (www.eurexclearing.com) under the following path:.

Technology > Eurex Clearing's Securities CCP > System documentation > Release 14.0

6.2 Support

Eurex Clearing Support

Eurex Clearing will provide support for Member preparations during the simulation of CCP Release 14.0.The following teams may be contacted concerning any questions related to the preparation and participation in the CCP Release 14.0 simulation.

Project Support

Your Group Client Key Account Manager Clearing

Simulation and Production Support

Eurex Clearing Functional Helpdesk CCP

Telephone: +49 (69) 21 1 – 1 19 40
Fax: +49 (69) 21 1 – 1 43 34
Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)
EMail: ccp@eurexclearing.com
Websites: www.xetra.de, www.eurexclearing.com, www.deutsche-boerse.com

Functional Helpdesk Xetra Frankfurt

Telephone: +49 (69) 211 – 1 14 00
Fax: +49 (69) 211 – 1 14 01
Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)
EMail: xetrahelpdesk@deutsche-boerse.com

Clearstream Banking Customer Service

Telephone: +49 (69) 211 – 1 11 77
Fax: +49 (69) 211 – 1 37 01
Availability: 08:00 a.m. - 06:00 p.m. CET (on exchange trading days)
EMail: csdomestic@clearstream.com

CASCADE and KADI requests can be addressed to the Clearstream Banking Customer Service Domestic.

Member Section Team

Telephone: +49 (69) 21 1 – 1 78 88
Availability: 08:00 a.m. - 06:00 p.m. CET
EMail: member.section@eurexclearing.com
Website: www.eurexclearing.com

Lending CCP service specific support:

Third Party Flow Provider

Pirum Systems Ltd.
Mr. Rajen Sheth,
Telephone: +44 (0)20 7220 0963
Fax: +44 (0)20 7220 0977
EMail: rajen.sheth@pirum.com
Website: www.pirum.com

Marketing & Sales Eurex Repo-SecLend Market
Telephone: +49 69 211 140 40
Fax: +49 69 211 144 22
EMail: sales@eurexrepo.com
Website: pages: www.eurexrepo.com

Functional Helpdesk Eurex Repo
Telephone: +41 43 430 7220
Availability: 7.30 a.m. – 6.00 p.m. CET (on exchange trading days)
Email: funchelp@eurexrepo.com

6.3 Xetra Instrument Data

A complete list of the available instruments can be found in the Member Section of the Xetra website: xetra.com > Member Section > Cash Market Member Section > Cash Market Resources > simulation. Instruments available in the CCP are designated as “**CCP eligible**”

6.4 Abbreviations

Abbreviation	Description
AL	Agent Lender
CA	Corporate Action
CBF	Clearstream Banking Frankfurt
CBL	Clearstream Banking Luxembourg
CCP	Central Counterparty
CET	Central European time
CM	Clearing Member
CS	Clearing Supervision
CSD	Central Security Depository
DBAG	Deutsche Börse AG
EB	Euroclear Bank
ECAG	Eurex Clearing AG
ECB	European Central Bank
EQLD	MIC for "EquiLend"
ERSLM	Eurex Repo-Securities Lending Market
ESES	Euroclear Settlement of Euronext-zone Securities
GDM	Gross Delivery Management
GUI	Graphical User Interface
ISIN	International Securities Identification Number
SI	Settlement Institution
SIX SIS	Swiss Infrastructure and Exchange Securities Services
T2S	TARGET2 Securities
T7	Electronic Trading system for the cash and derivatives market
TM	Trading Member
TPCA	Tri-party Collateral Agents
TPFP	Third Party Flow Provider
VCA	Voluntary Corporate Action