



CCP 15.0

Release Notes

Abstract

This document describes the functional changes to Eurex Clearing's Central Counterparty (CCP) services for securities clearing related to the introduction of CCP Release 15.0 for the Clearing Member.

The document is primarily addressed to functional and operational staff of the Members' middle and back offices. For a full description of the functionality of Eurex Clearing's CCP clearing platform, please refer to previous CCP Release Notes available at the Eurex Clearing website www.eurexclearing.com.

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1 Functional Scope and Overview

CCP Release 15.0 focuses on the decommissioning of shaping.

The change is part of Eurex Clearing's CCP Release 15.0 and will be offered starting Monday, 18 June 2018.

This document is primarily addressed to functional and operational staff of the Members' middle and back offices.

The structure of this document is as follows:

Chapter 2 Details on decommissioning of shaping for equities and equity style products.

Chapter 3 gives an overview of the change to the Member Reporting.

Chapter 4 'Abbreviations and Glossary of Terms' describes the abbreviations used throughout this document.

CCP Release 15.0 is scheduled to be launched on 18 June 2018.

Eurex Clearing AG

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2 Decommissioning of Shaping for Equities and equity style Products

With CCP Release 15.0, the CCP will decommission shaping for equities and equity style products from trading location CBF / T2S. This will be done after the cleanup of instructions on 15th June and before STD / NTP start for 18th June.

Please note that this means that shaping remains active for equities and equity style products from cross-border trading location SIS / CBF.

3 Member Reporting

With the introduction of CCP Release 15.0, the structure of existing formatted, RAW and Pipe Separated reports will stay unchanged compared to CCP 14.5.

4 Abbreviations and Glossary of Terms

Term	Description
CBF	Clearstream Banking Frankfurt
CM	Clearing Member
CCP	Central Counterparty
CET	Central European Time
CSD	Central Securities Depository
FOP	Free of Payment
PoA	Power of Attorney
SLO	Stock Loan Opening
SLR	Stock Loan Return
TPCA	Tri-Party Collateral Agent