



eurex clearing circular 064/15

Date: 16 June 2015
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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CCP Release 9.2:
Features to be introduced in production on 22 June 2015

Related Eurex Clearing circulars: 177/14, 187/14, 037/15, 056/15

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Content may be most important for:

☞ All departments

Attachments:

none

As already announced in Eurex Clearing circulars 187/14, 037/15 and 056/15, the launch of CCP Release 9.2 in production is scheduled to take place on **22 June 2015**.

Eurex Clearing hereby confirms that the following features will be introduced in production on 22 June 2015:

1. T2S: Changes to corporate action fraction handling for settlement location SIX SIS

There is no impact on Eurex Clearing's existing settlement approach in T2S wave 1. Please refer to Eurex Clearing circular 177/14 for the initial information on the customer impact of T2S.

SIX SIS announced that the standards of the Corporate Actions Sub-Group (CASG) and the Corporate Actions Joint Working Group (CAJWG) will be implemented in the Swiss market for all settlement transactions. As of today, this means, among others, that SIX SIS will round down fractions.

As a consequence, Eurex Clearing will cut and cash settle non-minimum/non-multiple settlement unit conform fractional quantities for securities issued by SIX SIS. The cash amount will be booked on the respective Clearing Member cash account.

2. GC Pooling Select: New format of reports

The following reports will be made available on the Common Report Engine (CRE) to the Clearing Members in CSV and XML format:

- RS810 - GCPSEL SRLH Pending Delivery
- RS815 - GCPSEL SRLH Settled Delivery
- RS820 - GCPSEL SRLH Repo Contracts

These reports are automatically created and available on CRE for all Clearing Members who have subscribed the text formatted file.

