

CCP Simulation Reporting for ECAG final Migration Weekend Dress Rehearsal (MWDR)

Day	BRP		CORPT		ECAG T2S Migration Test Specifics
Release 11.0 ECAG T2S Migration Test: Thursday, 15.12.2016	SDS 1	RPTCE270 RPTCE275	BOD	RPTCE260 RPTRS810	
	SDS 2	RPTCE270 RPTCE275 RPTCD270	RC001	RPTCE270 RPTCE275	
			RC002	RPTCE270 RPTCE275	
			RC003	RPTCE270 RPTCE275	
			RC004	RPTCE270 RPTCE275	
	STD	RPTCE270 <sup>1</sup>	RC010	RPTCE270 <sup>1</sup> RPTCE275 <sup>2</sup>	<sup>1</sup> Will only contain trade settlements out of the offsetting block (value date Monday 19.12.2016). <sup>2</sup> CE275 will be decommissioned, this is the last run including the report.
EOD	RPTCE260 <sup>3</sup> (includes also further EOD reports e.g. CA130, CA180 etc.)	EOD	RPTCE265 <sup>4</sup> RPTCE565 RPTCE280	<sup>3</sup> Will include all pending trades for equity-style products in collective safe custody at CBF(as today), no settlement in STD. <sup>4</sup> Does not contain pending deliveries for equity-style products in CSC at CBF (as today).	
Release 12.0 ECAG T2S Migration Test: Friday, 16.12.2016					
ECAG T2S Migration Test: Saturday, 17.12.2016					
Release 12.0 ECAG T2S Migration Test: Sunday, 18.12.2016				report for reconciliation - RPTCE265_MIGR	<sup>5</sup> Eurex Clearing will provide a special migration report for reconciliation containing CE265 like data on Sunday 18.12.2016 via Common Report Engine only

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Release 12.0 ECAG T2S ECAG Migration Test: Monday 19.12.2016	Reporting as described in Release documentation 12.0 (i.e. BRP version of CE270 and CE260 is for example included in CORPT reporting)		BOD	RPTCE260 <sup>6</sup> RPTRS810	<sup>6</sup> CE260 on Tuesday will contain all transactions (for all instruments) that are pending after the ECAG T2S migration test.
			RC001	RPTCE270 <sup>7</sup>	<sup>7</sup> All settlements during the weekend will be reported in the first CE270 of Tuesday after the ECAG T2S migration test including all results formerly reported in CE275.
			RC002	RPTCE270	
			RC003	RPTCE270	
			RC004	RPTCE270	
			RC010	RPTCE270	
			RC011	RPTCE270	
	EOD	RPTCE250 <sup>8</sup> (includes also further EOD reports e.g. CA130, CA180 etc.)	EOD	RPTCE265 <sup>9</sup> RPTCE565 RPTCE280	<sup>8</sup> New report (Partial Delivery Deviating Cash Amount) - has to be selected on Monday 19.12.2016, if required. <sup>9</sup> Includes all products (i.e. also pending deliveries for equity-style products in CSC at CBF.

After the ECAG T2S migration test, historical reports will only be available from Monday onwards.

For all RC CORPT Reporting runs (before and after the ECAG T2S migration test) the following reports will be included as today (no change):

RPTCE570  
RPTTC755  
RPTRS815  
RPTCL270  
RPTTL100  
RPTTL750  
RPTTL780

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			RC002	RPTCE270 RPTCE275	
			RC003	RPTCE270 RPTCE275	
			RC004	RPTCE270 RPTCE275	
	STD	RPTCE270 <sup>1</sup>	RC010	RPTCE270 <sup>1</sup> RPTCE275 <sup>2</sup>	<sup>1</sup> Will only contain trade settlements out of the offsetting block (value date Monday 19.12.2016). <sup>2</sup> CE275 will be decommissioned, this is the last run including the report.
EOD	RPTCE260 <sup>3</sup> (includes also further EOD reports e.g. CA130, CA180 etc.)	EOD	RPTCE265 <sup>4</sup> RPTCE565 RPTCE280	<sup>3</sup> Will include all pending trades for equity-style products in collective safe custody at CBF(as today), no settlement in STD. <sup>4</sup> Does not contain pending deliveries for equity-style products in CSC at CBF (as today).	
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			RC001	RPTCE270 <sup>7</sup>	<sup>7</sup> All settlements during the weekend will be reported in the first CE270 of Tuesday after the ECAG T2S migration test including all results formerly reported in CE275.
			RC002	RPTCE270	
			RC003	RPTCE270	
			RC004	RPTCE270	
			RC010	RPTCE270	
			RC011	RPTCE270	
	EOD	RPTCE250 <sup>8</sup> (includes also further EOD reports e.g. CA130, CA180 etc.)	EOD	RPTCE265 <sup>9</sup> RPTCE565 RPTCE280	<sup>8</sup> New report (Partial Delivery Deviating Cash Amount) - has to be selected on Monday 19.12.2016, if required. <sup>9</sup> Includes all products (i.e. also pending deliveries for equity-style products in CSC at CBF.

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