clear to trade

eurex clearing *circular 033/12*

Date: May 2, 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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CCP: Release 8.0: Announcement

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Content may be most important for:

➲ All departments

Attachment:

CCP Release 8.0 Communication Calendar

Summary:

With this circular Eurex Clearing announces the introduction of CCP Release 8.0 on **November 19, 2012**.

With this upcoming release Eurex Clearing extends its CCP service offering based on enhancements to the CCP Service for Securities Lending and Eurex Repo.

The availability of the CCP Release 8.0 simulation environment will be published in a separate circular.

CCP Release 8.0 is mandatory for all Eurex Clearing CCP Members.

The initial member documents will be published on **June 4, 2012**.

Kindly forward this announcement to all involved departments in your company.

CCP: Release 8.0: Announcement

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With this upcoming release Eurex Clearing extends its CCP service offering based on enhancements to the CCP Service for Securities Lending and Eurex Repo.

Enhancements to the CCP Service for Securities Lending

Eurex Clearing plans a functional and geographical extension of the offering with CCP Release 8.0:

- Introduction of a link to the ESES (Euroclear Settlement of Euronext-zone Securities) markets France, Netherlands and Belgium enabling Clearing Members to novate loans in French, Dutch and Belgian blue chip equities towards the CCP.
- Selected Fixed Income products and ETFs in euro or U.S. dollar will be accepted as loan securities.

Enhancements to implement the new Eurex Repo GC Pooling Select market

The new Eurex Repo B2C initiative targets institutions such as insurance companies, pension funds and corporates that wish to participate in secured cash funding transactions while benefiting from CCP services.

Easy admission and clearing processes are tailored to the new customer group. There is no administrative burden for the new customer group regarding securities and risk management and hence no need to have full access to the Eurex Clearing systems. Participation will be structured in a risk free way to the clearinghouse and Clearing Member community, hence no margin and clearing fund contribution will be required by the new clearing house participants.

Technical and operational processes for the existing Repo Clearing Members will remain unchanged.

Technical Changes

CCP Release 8.0 is mandatory for all CCP Clearing Members.

No new front-end software kit will be distributed. The latest version of the CCP front-end software (CCP Release 6.0) must be installed by all Members. The current front-end software supports Windows 2003 and Microsoft Windows Server 2008 R2 (64 bit) as MISS platforms and Windows XP and Microsoft Windows 7 (64 bit) as workstation platforms. Solaris 10 will be supported as MISS and workstation platform.

Simulation

Clearing Members will be able to test the enhancements in the standard CCP simulation environment. Further information about the simulation will be distributed in due time.

Documentation

The attached Communication Calendar provides an overview of the planned publications for CCP Release 8.0. The initial Member documents will be published on June 4, 2012.

Additional documentation pertaining to services will be distributed at a later point of time.

If you have any questions or require additional information, please contact the Member Services & Admission team at tel. +49-69-2 11-1 17 00.

May 2, 2012

CCP Release 8.0

Communication Calendar

	Year	2012				
Publication of	**Month**	**May**	**Jun**	**Aug**	**Oct**	**Nov**
	Day	**02**	**04**	**20**	**15**	**19**
Release Announcement	02/05/12	X				
Member Communication Calendar	02/05/12	X				
Release Notes - Preliminary Version	04/06/12		X			
Customer Roadmap	04/06/12		X			
Member File Based & SWIFT Interface	04/06/12		X			
Description Reports Layout	04/06/12		X			
Description of Report Raw Data	04/06/12		X			
Release Notes - Final Version	20/08/12			X		
Member File Based & SWIFT Interface - Update	20/08/12			X		
Description Reports Layout - Update	20/08/12			X		
Description of Report Raw Data - Update	20/08/12			X		
Member Simulation Guide	20/08/12			X		
Forms (Setups)	20/08/12			X		
Buy-In User Guide	15/10/12				X	
Buy-In Tool Guide	15/10/12				X	
User Guide CCP	15/10/12				X	
Process Manual CCP Securities Lending	15/10/12				X	
Preisverzeichnis / Price List	15/10/12				X	
Clearing Conditions	15/10/12				X	
Production Launch	**19/11/12**					X