clear to trade

eurex clearing *circular 018/12*

Date: March 9, 2012
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

Introduction of CCP-eligible Fixed Income Instruments

Related Eurex Clearing circular: 103/11

Contact: Member Services & Admission Team, tel. +49-69-211-1 17 00,
e-mail: memberservices@eurexclearing.com

Content may be most important for:	**Attachment:**
➲ All departments	Preliminary list of CCP-eligible Fixed Income instruments

Summary:

As announced in connection with the introduction of CCP Release 7.0 Eurex Clearing decided to extend its services to a defined set of collective safe custody (CSC) fixed income instruments traded on Xetra® Frankfurt Specialist.

Starting **May 2, 2012**, the CCP services will be offered for approx. 60 German Government bonds.

Eurex Clearing AG
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board: Prof. Dr. Peter Gomez

Executive Board: Andreas Preuss (CEO), Jürg Spillmann, Thomas Book, Gary Katz, Michael Peters, Peter Reitz

Aktiengesellschaft mit Sitz in Frankfurt/Main
HRB Nr. 44828
Amtsgericht Frankfurt/Main

Introduction of CCP-eligible Fixed Income Instruments

As announced in connection with the introduction of CCP Release 7.0 Eurex Clearing decided to extend its services to a defined set of collective safe custody (CSC) fixed income instruments traded on Xetra® Frankfurt Specialist.

Starting May 2, 2012 the CCP services will be offered for approx. 60 German Government bonds.

The current clearing model settings (full service, extended service and basic service) are applied only for equity-style products. For the fixed income products from Xetra®/Xetra® Frankfurt Specialist the default clearing model will be "full service", independent from the current set-up. The CCP participants have to explicitly select another clearing model (extended, basic) for fixed income products by using the appropriate forms. Hence, the clearing models for equity-style and fixed income products can be different. The forms for selecting the clearing model can be downloaded from the Eurex Clearing website under:

www.eurexclearing.com > Documents > Forms > Frankfurt Stock Exchange FWB > Single Forms > Legal & Regulatory > Net Clearing Service

Click here to be directly forwarded to the document:
http://www.eurexclearing.com/documents/forms/clearing_equities_fse/single/legal_en.html

Simulation

Customers wishing to test CCP processing of those instruments have the possibility to create trades both in the Xetra® and Xetra® Frankfurt Specialist simulation environments. As specified in the CCP Release 7.0 Member Simulation Guide, the following instruments are set up as CCP-eligible in the Xetra® respectively Xetra® Frankfurt Specialist simulation:

Xetra®		**Xetra® Frankfurt Specialist**	
XS0606202454	SUEDZUCKER INTL 11/18	XS0606202454	SUEDZUCKER INTL 11/18
DE000A1KQXZ0	FREENET IS. 11/16	DE000A1KQXZ0	FREENET IS. 11/16
		DE0001135200	BUNDANL.V. 02/12 A.II
		DE0001135218	BUNDANL.V. 03/13
		DE0001053379	Bayern LSA 10/20 S11
		DE0001040681	BAD.-WUERTT. LSA 10/15R94
		DE000A0E9XV9	BERLIN, LAND LSA05/14A206

Reporting

The CCP report changes resulting from inclusion of fixed income instruments traded on Xetra® or Xetra® Frankfurt Specialist in Trade Day Netting have been published with Eurex Clearing circular 103/11. The changes are shown below:

- RAWCE295 Net Position Confirmation

  In the existing field 33T "Trade Price" prices for bonds will be shown in percent.

  In the existing field 34G/H "Accrued Interest" the total accrued interest of the "Single Trades" will be displayed.

- RAWCE395 Net Clearing Report

  A new field "Accrued Interest" (Tag 19A in Subsequence C3) will be included in the "Net Clearing Report" in order to show the accrued interest amount: 19A:ACRU//(N)3!a15d

  If a single trade is reported, the single accrued interest will be shown. If a netted trade is reported, the total accrued interest of the single trades will be displayed.

  The price for bonds will be displayed in sequence B, field 90A:DEAL//PRCT in percent.

The updated Eurex Clearing Price List will be published in due course.

A current list of CCP-eligible instruments is available for download on the Eurex Clearing website under the following path:

www.eurexclearing.com > Services > Delivery Management > Instruments eligible for the Central Counterparty (CCP)

Click here to be directly forwarded to the document:
http://www.eurexclearing.com/services/delivery_management/instruments_ccp_en.html

Should you have any questions or require additional information, please contact the Member Services & Admission Team at tel. +49-69-211-1 17 00.

March 9, 2012

Preliminary list of CCP-eligible Fixed Income instruments

ISIN	INSTRUMENT NAME	INSTRUMENT ID
DE0001030500	BUNDANL.V. 06/16 INFL.LKD	BL50
DE0001030518	BUNDANL.V. 07/13 INFL.LKD	BL51
DE0001030526	BUNDANL.V. 09/20 INFL.LKD	BL52
DE0001030534	BUNDOBL.V.11/18 INFL.LKD	BL53
DE0001134468	BUNDANL.V.86 II.(16)	BA46
DE0001134492	BUNDANL.V.86 (2016)	BA49
DE0001134922	BUNDANL.V.94/24	BA92
DE0001135044	BUNDANL.V.97/27	BB04
DE0001135069	BUNDANL.V.98/01.28	BB06
DE0001135085	BUNDANL.V.98/07.28 II	BB08
DE0001135143	BUNDANL.V. 00/30	BB14
DE0001135176	BUNDANL.V. 00/31	BB17
DE0001135200	BUNDANL.V. 02/12 A.II	BB20
DE0001135218	BUNDANL.V. 03/13	BB21
DE0001135226	BUNDANL.V. 03/34	BB22
DE0001135234	BUNDANL.V. 03/13	BB23
DE0001135242	BUNDANL.V. 03/14	BB24
DE0001135259	BUNDANL.V. 04/14	BB25
DE0001135267	BUNDANL.V. 04/15	BB26
DE0001135275	BUNDANL.V. 05/37	BB27
DE0001135283	BUNDANL.V. 05/15	BB28
DE0001135291	BUNDANL.V. 05/16	BB29
DE0001135309	BUNDANL.V. 06/16	BB30
DE0001135317	BUNDANL.V. 06/17	BB31
DE0001135325	BUNDANL.V. 07/39 I	BB32
DE0001135333	BUNDANL.V. 07/17 II	BB33
DE0001135341	BUNDANL.V. 07/18	BB34
DE0001135358	BUNDANL.V. 08/18	BB35
DE0001135366	BUNDANL.V. 08/40	BB36
DE0001135374	BUNDANL.V. 08/19	BB37
DE0001135382	BUNDANL.V. 09/19	BB38
DE0001135390	BUNDANL.V. 09/20	BB39
DE0001135408	BUNDANL.V. 10/20	BB40
DE0001135416	BUNDANL.V. 10/20	BB41
DE0001135424	BUNDANL.V. 10/21	BB42
DE0001135432	BUNDANL.V. 10/42	BB43
DE0001135440	BUNDANL.V. 11/21	BB44
DE0001135457	BUNDANL.V. 11/21	BB45
DE0001135465	BUNDANL.V. 11/22	BB46
DE0001137297	BUND SCHATZANW. 10/12	BS29
DE0001137305	BUND SCHATZANW. 10/12	BS30
DE0001137313	BUND SCHATZANW. 10/12	BS31
DE0001137321	BUND SCHATZANW. 10/12 II	BS32
DE0001137339	BUND SCHATZANW. 11/13	BS33
DE0001137347	BUND SCHATZANW. 11/13	BS34
DE0001137354	BUND SCHATZANW. 11/13	BS35
DE0001137362	BUND SCHATZANW. 11/13	BS36
DE0001137370	BUND SCHATZANW. 12/14	BS37
DE0001141505	BUNDESOBL.V.07/12 S.150	BO50
DE0001141513	BUNDESOBL.V.07/12 S.151	BO51
DE0001141521	BUNDESOBL.V.08/13 S.152	BO52
DE0001141539	BUNDESOBL.V.08/13 S.153	BO53
DE0001141547	BUNDESOBL.V.09/14 S.154	BO54
DE0001141554	BUNDESOBL.V.09/14 S.155	BO55

ISIN	INSTRUMENT NAME	INSTRUMENT ID
DE0001141562	BUNDESOBL.V.10/15 S.156	BO56
DE0001141570	BUNDESOBL.V.10/15 S.157	BO57
DE0001141588	BUNDESOBL.V.10/15 S.158	BO58
DE0001141596	BUNDESOBL.V.11/16 S.159	BO59
DE0001141604	BUNDESOBL.V.11/16 S.160	BO60
DE0001141612	BUNDESOBL.V.11/16 S.161	BO61
DE0001141620	BUNDESOBL.V.12/17 S.162	BO62