clear to trade

eurex clearing *circular 052/10*

Date: Frankfurt, July 26, 2010
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

1. CCP 6.0: Documents, 2. Change to CCP Fee Reports, 3. Client Asset Protection (CAP)

Related Eurex Clearing Circulars: 014/10, 021/10, 034/10

Contact: Member Services & Admission, tel. +49-69-211-1 17 00, fax +49-69-211-1 17 01

Content may be most important for:	**Attachments:**
➲ All departments	Published on the Eurex Clearing website only: 1. Functional and Technical Manuals 2. Final VALUES API Member Front End Development Guide 3. VALUES API Header File (Unix and Windows) 4. Application Forms for Xetra International Market

Summary:

Within the scope of the introduction of CCP 6.0, we provide today supporting documents for your preparations for the release start on **November 8, 2010**. The information will be made available for download on the Eurex Clearing website.

In conjunction with the introduction of new markets in the scope of Xetra International Market, application forms have been adapted and published for download.

Please note that the new service for Xetra International Market will be available as of November 22, 2010.

In addition, the changes to the CCP fee reports coming into effect with CCP 6.0 will be described in this circular.

If you have any questions or require further information, please contact our team Member Services & Admission at tel. +49-69-211-1 17 00 or fax +49-69-211-1 17 01.

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
customer.support@eurexchange.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

1. CCP 6.0: Documents, 2. Change to CCP Fee Reports, 3. Client Asset Protection (CAP)

1. CCP 6.0: Documents

Within the scope of the introduction of CCP 6.0 we provide today further documents for your preparations for the CCP Release launch:

- Release Notes
- CCP User Guide
- Member Simulation Guide
- Description of Report Layouts
- Description of Reports - Raw Data
- Member File Based & SWIFT Interface
- Final VALUES API Member Front End Development Guide
- VALUES API Header File (Unix and Windows)
- MT512 based CCP Reports - Format Selection

Release Notes

The document describes the functional changes to the CCP system with regard to CCP Release 6.0, which will be introduced on November 8, 2010. It contains the specification of the CCP enhancements (report changes, Settlement Account Extension and CCP password ageing functionality), as well as information on the introduction of further markets on the trading platform Xetra International Market (extension of the Eurex Clearing settlement network) and a description of the changes to the CCP system resulting from Client Asset Protection (CAP).

CCP User Guide

The document describes the browser-based Graphical User Interface (GUI) of the CCP (@X-PERT) used by Members for settlement of equity-style and bond-style instruments.

Member Simulation Guide

This document explains the simulation approach for CCP Release 6.0 and provides key data for activities on the participants' side which are required for successful participation in simulation. Besides, the Member Simulation Guide contains the detailed simulation calendar and a list of available instruments.

Description of Report Layouts

The document describes contents and format of the reports provided with CCP Release 6.0.

Description of Report Raw Data

The document defines the contents of reports, raw data carriers and files generated by CCP.

Member File Based & SWIFT Interface

The document contains detailed information on the technical structure of SWIFT-based reporting interfaces between CCP, trading participants, clearing participants and settlement institutes.

The documents named above are available under the path:

www. eurexclearing.com > Member Section > Releases > CCP 6.0 > Manuals > Functional & Technical Manuals

VALUES API Member Front End Development Guide – Final Version including Header Files for UNIX and Windows

This document is meant to serve as a guideline for the development and implementation of applications. It can be downloaded under the path:

www.eurexclearing.com > Member Section > Releases > CCP 6.0 > VALUES API

MT512 based CCP reports - Format Selection

With the introduction of the extended settlement account length of 35 characters, CCP Members using Eurex Clearing - International Services are able to select the format for reports based on the SWIFT-like format "MT512 - Trade confirmation". Two formats of MT512 will be supported: The current "classic" format and a new "extended" format. The formats are selected depending on the length of the settlement account the Member is using, i.e., per default, the classic format will be used, if a Member uses the extended settlement account length, the extended format needs to be selected.

For selection of the extended format, the required form can be downloaded under the path:

www.eurexclearing.com > Documents > Forms > Xetra International Market (XIM) > Single Forms > Technical

Application Forms for Xetra International Market

In conjunction with the introduction of additional markets in the scope of Xetra International Market on November 22, 2010, the application forms for Austria, Denmark, Norway, Portugal and Sweden have been adapted and published for download:

- Application for Set up/Deletion/Change of CCP Settlement Accounts in Austria (Österreichische Kontrollbank AG)
- Application for Set up/Deletion/Change of CCP Settlement Accounts in Denmark (VP Securities A/S)
- Application for Set up/Deletion/Change of CCP Settlement Accounts in Norway (Verdipapirsentralen ASA)
- Application for Set up/Deletion/Change of CCP Settlement Accounts in Portugal (Interbolsa S.A.)
- Application for Set up/Deletion/Change of CCP Settlement Accounts in Sweden (Euroclear Sweden AB)
- Application for Set-up/Deletion/Change of Clearer Accounts

Due to ongoing regulatory investigations the application forms for Greece and Poland will be published at a later stage.

If a Member wishes to extend its trading activities in the segment Xetra International Market by new markets, it needs to hand in application forms for the respective countries.

The forms will be available on the Eurex Clearing Website under the following path:

www.eurexclearing.com > Documents > Forms > Xetra International Market (XIM) > Single Forms > Legal & Regulatory

2. Changes in the CCP Fee Reports

Due to the extension of the existing field “Settlement Account” and the introduction of a new field “Settlement Currency” on CCP Fee Reports, an amended description of the reports will be published within the Eurex XML Report Reference Manual on August 9, 2010 as part of the Eurex Release 13.0 documentation. The document will be available for download under the following path:

www. eurexchange.com > Member Section > Releases > Eurex 13.0 > Manuals > Technical Manuals.

3. Client Asset Protection (CAP)

The new CAP functionality including the pool ID concept will be technically available with Eurex Release 13.0 and CCP Release 6.0 introduction, which are planned for November 8, 2010.

It is envisaged to offer the new CAP service to Clearing Members and their clients in close alignment with the current regulatory developments in the first half of 2011.

To provide for sufficient preparation time, testing of the new service will be already possible in the simulation environment starting September 2010.

Production start of CCP Release 6.0 is scheduled for November 8, 2010. The extension of Xetra International Market is planned for November 22, 2010.

If you have any questions or require further information, please contact our Member Services & Admission team at tel. +49-69-211-1 17 00 or fax +49-69-211-1 17 01.

Frankfurt, July 26, 2010