clear to trade

eurex clearing *circular 021/10*

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

CCP Release 6.0: Documents

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

Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- IT/System Administration
- Auditing/Security Coordination

Attachments:
(only on the Eurex Clearing website)

1. CCP 6.0 Preliminary Release Notes
2. CCP 6.0 VALUES API Modification Announcement
3. CCP 6.0 Communication Calendar

Summary:

Within the scope of the introduction of CCP Release 6.0 we provide today further documents for your preparations for the release start on **November 8, 2010**. The documents have been made available for download on the Eurex Clearing website under the following paths:

www.eurexclearing.com > Member Section > Releases > CCP 6.0 > Manuals > Functional Manuals and **CCP 6.0 > VALUES API**

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

CCP Release 6.0: Documents

Within the scope of the introduction of CCP Release 6.0 we are providing today further documents to support your preparations for the release start on November 8, 2010:

- CCP 6.0 Preliminary Release Notes
- CCP 6.0 VALUES API Modification Announcement
- CCP 6.0 Communication Calendar

Preliminary Release Notes

Document "Preliminary Release Notes" contains detailed information on the functional and technical scopes of CCP Release 6.0. It is primarily geared towards market participants who are admitted for clearing at Eurex Clearing AG.

The Preliminary Release Notes describe the planned extension of Eurex Clearing's settlement network by additional European markets in the context of Xetra® International Market (XIM). Moreover, they contain information about the new Client Asset Protection feature which will be introduced together with Eurex Release 13.0. We are also planning to adjust the settlement procedure for corporate actions in accordance with the European harmonization of corporate actions (Giovannini Barrier 3).

Among others, the technical enhancements include extension of the settlement account to 35 digits and the abolition of risk reports in *.raw* or *.lis* data format. As of the start of CCP Release 6.0, risk reports will be available solely in *.xml* or *.txt* format.

The Preliminary Release Notes also provide descriptions of further changes in scope of CCP 6.0.

VALUES API Modification Announcement

The "VALUES API Modification Announcement" outlines the extensions of the VALUES API interface which will be introduced in production with CCP Release 6.0.

CCP Release 6.0 is not backwards-compatible. Therefore, all Members must implement the CCP Release 6.0 software kit. Further information about this will be provided as part of the "Final Release Notes".

Communication Calendar

The Communication Calendar lists all documents that are planned for CCP Release 6.0 and their scheduled publication dates to support the planning of your preparatory activities for the introduction of CCP Release 6.0.

Aforementioned documents have been made available on the Eurex Clearing website under the following paths:

www.eurexclearing.com > Member Section > Releases > CCP 6.0 > Manuals > Functional Manuals
and **CCP 6.0 > VALUES API**

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, April 26, 2010