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e u r e x c l e a r i n g *circular 045/13*

Date: 17 April 2013
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

Eurex Clearing's CCP: Inclusion of selected non-collective safe custody equities traded on Xetra/Xetra Frankfurt Specialist

Related Eurex Clearing Circulars: 034/11, 045/11, 063/11

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Content may be most important for:	**Attachment:**
Ü All departments	Preliminary list of instruments for production

Summary:

Eurex Clearing will extend the number of CCP-eligible instruments by including selected equities from the UK, Sweden and Spain as well as one US equity held in non-collective safe custody (NCSC) with settlement in CBF(I)-accounts at Clearstream Banking Frankfurt (CBF), and traded on Xetra/Xetra Frankfurt Specialist in euro.

Therefore, a set of CCP-eligible instruments held in NCSC will be available in the simulation environment as of **29 April 2013**.

The introduction date in production will be communicated in due course. A preliminary list of NCSC equities to be introduced in production is attached to this circular.

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

Eurex Clearing's CCP: Inclusion of selected non-collective safe custody equities traded on Xetra/Xetra Frankfurt Specialist

Eurex Clearing will extend the number of CCP-eligible instruments by including selected equities from the UK, Sweden and Spain as well as one US instrument held in non-collective safe custody (NCSC) with settlement in CBF(I)-accounts, traded on Xetra/Xetra Frankfurt Specialist in euro. The technical prerequisites for the extension were implemented with CCP Release 7.0.

The introduction date for the instrument extension in the CCP production will be communicated in due course. A preliminary list of NCSC equities to be introduced in production is attached to this circular.

All services provided by Eurex Clearing for the new CCP-eligible instruments will be in line with the existing processes for the collective safe custody (CSC) equity instruments traded on Xetra/Xetra Frankfurt Specialist.

The current clearing model settings (Full Service, Extended Service and Basic Service) will be applied, depending on the current Member/account set-up for Xetra/Xetra Frankfurt Specialist.

Trade Date Netting (including cross trading location netting between Xetra and Xetra Frankfurt Specialist) will be applied when Basic or Extended Net Service is chosen, otherwise Actual Settlement Date Netting will be applied in case of Full Service.

The settlement account of Eurex Clearing will be 67525.

Due to the netting models the CBF(I) accounts need to be set up with all parameters inquired in the form "Application for Set Up/Deletion/Change of CCP Settlement Accounts (CBF, SIS, Euroclear, CBL, EUI)", II. 6-Series Account (CBF Creation Account), page 6.

Reporting

NCSC equities will be reported in the current reports:

- CE260 Pending Delivery
- CE270 Settled Delivery

No changes and amendments to the existing reports will be necessary.

Transactions in NCSC equities can be identified by the combination of Settlement Location = CBL and Trading Location = XETR/XFRA.

Settlement of NCSC equities from Xetra/Xetra Frankfurt Specialist will take place at the CBF(I) 6-series account of the Member. For these trades all reports from the CCP will display the CBF(I) 6-series account and Clearstream Banking Luxembourg (CBL) as settlement location. The contract note of the trading location will continue to report the CBF 4-digit account number and CBF as settlement location.

Members who use the MSIF MT543/MT541 for their Gross Delivery Management (GDM) requests, can deliver either the CBF account or the CBF foreign account to CCP. For the inquiry of trades via @X-pert GUI, only the CBF foreign account and "CBL" as settlement location are supported.

The following set of CCP-eligible instruments will be available in the simulation environment as of 29 April 2013:

ISIN	**Instrument**
GB00B16GWD56	VODAFONE GRP DL-,11428571
GB00B03MM408	ROYAL DUTCH SHELL B EO-07
GB0008847096	TESCO PLC LS-,05
ES0178430E18	TELEFONICA INH. EO 1
ES0173516115	REPSOL S.A. INH. EO 1
SE0000108656	ERICSSON B (FRIA)
SE0000106270	HENNES + MAURITZ B SK-125
US4509391037	IBS GRP HLDGS REGS LS-,01

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

17 April 2013

Preliminary list of instruments for production

ISIN	Instrument
GB00B7T77214	ROYAL BK SCOTLD GRP LS 1
GB00B1XZS820	ANGLO AMERICAN DL-,54945
GB00B1VYCH82	THOMAS COOK GROUP LS-,10
GB00B16GWD56	VODAFONE GRP DL-,11428571
GB00B03MM408	ROYAL DUTCH SHELL B EO-07
GB0031411001	XSTRATA PLC DL-,50
GB0031348658	BARCLAYS PLC LS 0,25
GB0030913577	BT GROUP PLC LS 0.05
GB0009895292	ASTRAZENECA PLC DL-,25
GB0009252882	GLAXOSMITHKLINE LS-,25
GB0008847096	TESCO PLC LS-,05
GB0008706128	LLOYDS BKG GRP LS-,10
GB0007980591	BP PLC DL-,25
GB0007188757	RIO TINTO PLC LS-,10
GB0002875804	BRIT.AMER.TOBACCO LS-,25
GB0000595859	ARM HLDGS PLC LS-,0005
GB0000566504	BHP BILLITON DL-,50
ES0178430E18	TELEFONICA INH. EO 1
ES0173516115	REPSOL S.A. INH. EO 1
ES0148396015	INDITEX INH. EO 0,15
ES0144580Y14	IBERDROLA INH. EO -,75
ES0143416115	GAMESA CORP.TEC.I.EO-,17
ES0113900J37	BCO SANTANDER N.EO0,5
ES0113211835	BCO BIL.VIZ.ARG.NOM.EO-49
SE0000869646	BOLIDEN AB SK 2
SE0000108656	ERICSSON B (FRIA)
SE0000106270	HENNES + MAURITZ B SK-125
US4509391037	IBS GRP HLDGS REGS LS-,01