clear to trade

eurex clearing *circular 063/11*

Date: August 15, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Jürg Spillmann

CCP Release 7.0: Publication of Final Documents

Related Eurex Circular: 045/11

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

Content may be most important for:

➲ All departments

Attachments:

Only on the Eurex Clearing website:

1. CCP 7.0 Final Release Notes
2. CCP 7.0 Description of Reports - Raw Data - Final
3. CCP 7.0 Member File Based & SWIFT Interface - Final
4. CCP 7.0 Description Reports Layout - Final
5. CCP 7.0 VALUES API Development Guide Field Values Overview - Update
6. Common Report Engine User Guide - Update

Summary:

With regard to the introduction of CCP Release 7.0 we provide you with the final documents for further preparation of the release start.

CCP Release 7.0 is planned to be launched on **November 21, 2011** and will be a mandatory release for all CCP participants.

The documents have been made available for download on the Eurex Clearing website under the following paths:

www.eurexclearing.com > Member Section > Releases > CCP 7.0 > Manuals > Functional Manuals / Technical Manuals / VALUES API

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 24 52
F +49-69-211-1 84 40
risk@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 7.0: Publication of Final Documents

The following documentation provides all information required to prepare for the launch of CCP Release 7.0 on November 21, 2011.

All documents were published on the Eurex Clearing website under the paths:

www.eurexclearing.com > Member Section > Releases > CCP 7.0 > Manuals > Functional Manuals / Technical Manuals / VALUES API

For direct access please click on one of the following links:

https://www.eurexchange.com/members/releases/ccp70/manuals_functional_en.html

https://www.eurexchange.com/members/releases/ccp70/manuals_technical_en.html

https://www.eurexchange.com/members/releases/ccp70/valuesapi_en.html

The documents contain detailed information with regard to the functional and technical scope of CCP Release 7.0.

- **CCP 7.0 Final Release Notes**

The document “Final Release Notes“ provides detailed information on the changes in the CCP system due to the new initiatives and enhancements which are introduced with CCP Release 7.0. It also contains further details regarding the CCP services for Securities Lending. This document is primarily addressed to functional and operational staff of the Members' middle and back offices.

- **CCP 7.0 Description of Reports - Raw Data - Final**

With CCP Release 7.0, existing reports will be updated with new values in the context of the introduction of the services for Securities Lending. The document specifies the structure of Raw Data Reports available with CCP Release 7.0.

- **CCP 7.0 Member File Based & SWIFT Interface - Final**

The document contains detailed information about the technical structure of SWIFT-based reports. It covers the changes to SWIFT message MT536, which are in line with the changes to be introduced with the CBF November Release 2011 and also describes the usage of message type MT541 used for Member Settlement Instruction File (MSIF).

- **CCP 7.0 Description Reports Layout - Final**

This document specifies the content and formats of printed reports provided with CCP Release 7.0. It includes new printed reports (provided in a pipe separated format) which are planned for the Securities Lending service.

- **CCP 7.0 VALUES API Development Guide Field Values Overview - Update**

CCP Release 6.0 introduced a new VALUES request allowing dynamic inquiry of field values. This document defines the possible values to be used for VALUES programming.

- **Common Report Engine User Guide - Update**

CCP-related reports will also be distributed via the Common Report Engine Facility with CCP Release 7.0. This service is based on a secure FTP (report) server and provides Members with the ability to easily retrieve all of their selected reports from a single source. This updated version contains the latest changes for this new service and provides information on the enhanced filename structure.

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

August 15, 2011