clear to trade

eurex clearing *circular 076/11*

Date: October 17, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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CCP Release 7.0: Documents

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Content may be most important for:

➲ All departments

Attachments:

Only on the Eurex Clearing website:

1. Buy-In User Guide
2. Buy-In Tool Guide
3. User Guide CCP

Summary:

With regard to the introduction of CCP Release 7.0 on **November 21, 2011**, we provide you with documents for further preparation of the release start. CCP Release 7.0 is a mandatory release for all CCP participants.

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

www.eurexclearing.com > Member Section > Releases > CCP 7.0 > Manuals > Functional Manuals

For direct access to the documents please click on the following link:
https://www.eurexchange.com/members/releases/ccp70/manuals_functional_en.html

CCP Release 7.0: Documents

With regard to the introduction of CCP Release 7.0 on November 21, 2011, we provide you with documents for further preparation of the release start. CCP Release 7.0 will be a mandatory release for all CCP participants.

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

www.eurexclearing.com > Member Section > Releases > CCP 7.0 > Manuals > Functional Manuals

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These documents contain detailed information with regards to the functional scope of CCP Release 7.0.

- **Buy-In User Guide and Buy-In Tool Guide**

The Buy-in User Guide and the Buy-in Tool Guide have been extended with new facilities within the scope of CCP Release 7.0.

These documents describe the buy-in process as well as the cash settlement procedure for auctions resulting from trading in collective safe custody (CSC) (bonds) and non-CSC instruments (equities and bonds).

The buy-in process and the cash settlement procedure for Securities Lending is described in a separate circular that will be published in due time.

- **User Guide CCP**

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

The facility described in this document refers to Gross Delivery Management (GDM), which is the main facility of @X-PERT.

- **Price List for Eurex Clearing AG**

The updated Price List for Eurex Clearing AG will be published in due time according to the activation of CCP services in blocks. The services in scope, i.e. Securities Lending, will start together with CCP Release 7.0. The introduction of CCP-eligibility of selected bonds will be offered in the first quarter of 2012.

- **Clearing Conditions**

The updated Clearing Conditions for Eurex Clearing AG incorporate the legal conditions for participation in the new CCP service as well as the definitions of rights and obligations resulting from it.

The Clearing Conditions for Eurex Clearing AG will be published in due time.

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 e-mail: customer.support@eurexchange.com.

October 17, 2011