X-pand into the Future

# eurex circular 254/07

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## CCP Release 4.0: Documentation

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**Content may be most important for:**

➲ All departments

**Attachments (on Eurex website only):**

1. CCP 4.0 Final Release Notes
2. CCP 4.0 Member Simulation Guide
3. CCP 4.0 Description of Report Layouts
4. CCP 4.0 Description of Report Raw Data (Update)
5. VALUES API Member Front End Development Guide - Final Version incl. Header Files for Unix and Windows
6. CCP 4.0 Communication Calendar (Update)

**Summary:**

In conjunction with the introduction of CCP Release 4.0 we are providing today above-mentioned documents to support your preparation activities for the release start.

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# CCP Release 4.0: Documentation

In conjunction with the introduction of CCP Release 4.0 we are providing today further documents to support your preparation activities for the release start.

Please note that introduction of new foreign currency products is not planned with the production start of CCP Release 4.0.

**CCP 4.0 Final Release Notes**
This document provides detailed information about the functional and technical scope of CCP Release 4.0. It is geared towards market participants admitted at Eurex Clearing AG for the clearing of

- trades concluded at the Eurex Repo euro market
- trades concluded at the Eurex Bonds market
- trades concluded at Frankfurt Stock Exchange (FWB)
- trades concluded at the Eurex derivatives market (settlement of deliveries originating from exercise/assignment or notification/allocation)

and who will therefore be affected by changes to be introduced with CCP Release 4.0.

**CCP 4.0 Member Simulation Guide**
This document describes the simulation approach for CCP Release 4.0. In order to enable a successful simulation, it defines key data and planning basics for the preparation of members' activities. The Member Simulation Guide also contains the detailed simulation calendar including focus days and a full list of available instruments. In addition, it provides some member test cases as examples.

**CCP 4.0 Description of Report Layouts**
This document explains the contents and formats of reports that will be available with CCP Release 4.0.

**CCP 4.0 Description of Report Raw Data (Update)**
This document describes the contents of reports, raw data carriers and files generated by CCP.

**VALUES API Member Front End Development Guide – Final Version including Header Files for Unix and Windows**
This document serves as a guideline for development and implementation of applications that use the VALUES API interface for Gross Delivery Management.

**CCP 4.0 Communication Calendar (Update)**
The updated communication calendar for CCP Release 4.0 was published on our website www.eurexchange.com. Documents **Front End Installation Guide** and **Front End Operations Guide** have been newly incorporated in the communication calendar and will be available as of January 4, 2008. Since we are currently not planning to amend the Clearing Conditions for Eurex Clearing AG, they will not be published in the context of CCP Release 4.0, as annouced earlier in the communication calendar. The publication date for the **Buy-in User Guide** will be communicated at a later date.

The documents have been published in the Member Section of the Eurex website. To download your personal copy, please visit

**www.eurexchange.com > Member Section > Releases > CCP 4.0.**

Please be reminded that you will need your personal password to enter the Member Section (see Eurex circular 189/07).

Frankfurt, December 3, 2007