X-pand into the Future

eurex circular 161/07

Date: Frankfurt, August 6, 2007
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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Action required

CCP Reports: Adjustment due to S.W.I.F.T. Standard Release 2007

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Content may be most important for:	**Attachments:**
➲ Middle + Backoffice ➲ IT/System Administration	none

With this circular we would like to inform you about necessary adjustments of CCP reports RAWCE260/261/262, RAWCE265/266/267, RAWCE270/271/272 and RAWCE280/281 in connection with S.W.I.F.T. Standard Release 2007.

Introduction of the S.W.I.F.T. Standard Release is scheduled for **October 27, 2007**.

As of this date, MT536 reporting of Clearstream Banking AG, Frankfurt (CBF) will be adjusted (please refer to CBF announcement "S.W.I.F.T. Standard Release 2007", published by CBF on July 17, 2007).

To align CCP reporting with CBF's MT536 reporting, the following change will be implemented in MT536 sent to customers by CCP, i.e. in the reports RAWCE260/261/262, RAWCE265/266/267, RAWCE270/271/272 and RAWCE280/281.

The change in the CCP software will become effective as of October 27, 2007. The following field will be added to the MT536 message:

> Field :22F::STBA// (Statement Basis Indicator) in sequence A
> This field will always be present and contain the code word SETT (i.e. the format of this field will be :22F::STBA//SETT).

Kindly incorporate the adjustment in your systems as soon as possible.

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