X-pand into the Future

e u r e x *circular 182/04*

Date: Frankfurt, December 22, 2004
Recipients: All Eurex members and vendors, CCP members
Authorized by: Daniel Gisler

⚠ **Action Required** ⚠ **High Priority**

CCP 3.0 – Technical Forms and Document "FI CCP Connection Alternatives and Sizing Indication"

Contact: FI CCP Change Management Team, tel. +49-69-211-1 16 60, e-mail: ccp.fi@eurexchange.com

Content may be most important for:

- Middle and Back Office
- IT / System Administration

Attachments:

none

Summary:

In order to support the Eurex Bonds and Eurex Repo market participants in their implementation activities prior to the migration of Fixed Income Clearing to the CCP platform in spring 2005, the document "FI CCP Connection Alternatives and Sizing Indication" has been published. Additionally, the technical member forms, with which market participants can determine their technical setup and system settings for CCP Release 3.0, have now been disclosed. Please find descriptions and links to the aforementioned publications in the following.

CCP 3.0 – Technical Forms and Document "FI CCP Connection Alternatives and Sizing Indication"

"FI CCP Connection Alternatives and Sizing Indication"
As indicated in previously released documents, members who perform settlement activities, must have a connection to the CCP system of Eurex Clearing AG. This document describes in detail the various alternatives for establishing a connection to the CCP system in detail for CCP Release 3.0 (Fixed Income). In addition, this document outlines the necessary system requirements for members. The aforementioned document has been posted in the Member Section of the Eurex website. For your personal download copy, please visit

www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 3.0.

The following Technical Member Forms are to be filled out by the market participants in relation to their current technical setup and their planned role in the FI CCP environment. We recommend using these forms to submit technical information related to the simulation and production setup for CCP Release 3.0 (FI CCP). The forms listed below have been posted on

www.eurexchange.com > Member Section > Fixed Income Clearing Forms > Technical.

Systems Configuration:

- "**System Configuration Questionnaire"**
  Members are requested to outline the hardware equipment and software installation they intend to use by filling in the "Systems Configuration Questionnaire" for FI CCP. This information is required to facilitate the technical connection for the simulation start. Also, submission of this information is a prerequisite for being connected to the CCP system (not relevant for Trading Members who do not perform clearing or settlement).

CCP Access:

- **"FI CCP Access Order Form"**
  For connecting to the CCP system, various connection alternatives are available (hereby, individual performance requirements can be accommodated). Early line application is recommended so that Deutsche Börse AG will be able to take necessary infrastructure measures well in advance of the simulation start, and thus guarantee optimum support during the introduction of the FI CCP. Please use the "FI CCP Access Order Form" to apply for the connection alternative you have selected (not relevant for Trading Members who do not perform clearing or settlement). Should a member already have a CCP connection in place, for example for clearing and/or settlement in the equity market, it is not required to submit this form anew.

- **"FI CCP - Access - Application for usage of existing line infrastructure"**
  It is possible to connect to the CCP system via an existing Xetra, Eurex or CCP line. Please refer to the "FI CCP Connection Alternatives and Sizing Indication" for a detailed description of the line sharing parameters and to evaluate the feasibility of this option within your FI CCP setup. Please use this form to apply for the line sharing alternative you have selected (not relevant for Trading Members who do not perform clearing or settlement).

Report Selection:

- **"Application for the Change of the CCP Report Selection"**
  With the "Application for the Change of the CCP Report Selection" a NCM may order the FI CCP reports Pending Delivery" (RPTCE260), "Pending Delivery before NTP" (RPTCE265) and "Settled Delivery" (RPTCE270) given the approval of its Clearing Member. For the selection of FI CCP report "Repo Contracts" (RPTTC752) the approval of the participant's Clearing Member is not required.

- **"Order Form for Setup/Change/Cancellation of a z/OS File Transfer (SNA) – FI CCP Settlement Reports"**
  If a Clearing Member or Settlement Institution wishes to receive the FI CCP reports "Pending Delivery" (RPTCE260), "Pending Delivery before NTP" (RPTCE265) and "Settled Delivery" (RPTCE270) via z/OS File Transfer (SNA), we require additional details with respect to the set-up of the file transfer. This form should be completed, if possible, by the institution, which shall receive the reports.

- **"Order Form for Setup/Change/Cancellation of a SWIFTNet File Transfer – FI CCP Settlement Reports"**
  If a Clearing Member or Settlement Institution wishes to receive the FI CCP reports "Pending Delivery" (RPTCE260), "Pending Delivery before NTP" (RPTCE265) and "Settled Delivery" (RPTCE270) via SWIFTNet File Transfer, we require additional details with respect to the set-up of the file transfer. This form should be completed, if possible, by the institution, which shall receive the reports.

- **"Order Form for Setup/Change/Cancellation of a CCP Report Node"**
  The requested information is needed for the future configuration of the MISS report interfaces. Please provide the host numbers or host names that are to be addressed via which nodes with this form.

CCP Settlement Instruction Data Carrier:

- **"Order Form for Setup/Change/Cancellation of a z/OS File Transfer (SNA) - CCP Settlement Instruction Data Carrier"**
  If you already send delivery instruction data carriers to your (I)CSD, please use this form to advise us if you wish to send delivery instruction data carriers to the FI CCP via z/OS File Transfer (SNA). This document should be completed, if possible, by the institution, which will be sending the data files. Please use a separate form for each settlement instruction data carrier.

- **"Order Form for Setup/Change/Cancellation of a SWIFTNet File Transfer - CCP Settlement Instruction Data Carrier"**
  If you already send delivery instruction data carriers to your (I)CSD, please use this form to advise us if you wish to send delivery instruction data carriers to the FI CCP via SWIFTNet File Transfer. This document should be completed, if possible, by the institution, which will be sending the data files. Please use a separate form for each settlement instruction data carrier.

User Setup:

- **"Setting-Up a User in the CCP - System"**
  With this form, Clearing Members and Settlement Institutions may apply for CCP system (@X-PERT) User IDs. Kindly note that writing access for an account is only possible for Settlement Institutions. It is not possible for a Clearing Member to obtain writing access should it not act as Settlement Institution itself. Please enclose an additional informal sheet, should the predefined number of accounts in the template not suffice.

- **"Request for Deletion / Modification / Password reset of User IDs in the CCP – System"**
  Clearing Members and Settlement Institutions applying the CCP system (@X-PERT) may use this form for deletion or modification of existing User IDs or for password reset requests.

We kindly ask you to forward the forms to the corresponding contact person(s) in your institution for checking. Please fill out the required forms and submit these until

February 18, 2005 at the latest

to the fax number stated below:

+49-69-211-1 16 61.

Frankfurt, December 22, 2004

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