X-pand into the Future

e u r e x *circular 060/04*

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Recipients: All Eurex members and vendors, CCP members
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Functional and Technical Guides for CCP Release 2.0

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Content may be most important for:

- ➲ Front Office / Trading
- ➲ Middle + Back Office
- ➲ IT / System Administration

Attachments:

none

Summary:

In the context of the CCP Release 2.0 introduction, we announce the publication of the following documents on the Eurex website today:

- User Guide CCP 2.0
- Description Report Layouts and Raw Data
- Authorization Concept
- Settlement Cycles & Availability of Gross Delivery Management
- Preliminary Buy-in User Guide CCP 2.0
- Preliminary Buy-in Tool Guide CCP 2.0
- CCP Release 2.0 Final Member File Based Interface
- VALUES API Member Front End Development Guide – Final Version
- Front End Installation Guide
- Front End Operations Guide
- Common MISS-based Front End Technical Overview
- Common Front End Network Setup

As of today, all documents are available for downloading from the Eurex website, under the following path:

"www.eurexchange.com > Member Section > Software Releases CCP > CCP Release 2.0"

For any questions you may have or for further information, please do not hesitate to contact the helplines specified above.

Please forward this circular to the relevant departments in your institution.

Functional and Technical Guides for CCP Release 2.0

In the context of the CCP Release 2.0 introduction, we announce the publication of the following documents on the Eurex website today:

I. Functional documents

The following four documents will be published in English and German language:

- **User Guide CCP 2.0**
  This document describes the browser-based Graphical User Interface "@X-PERT" for CCP Release 2.0 used by the members. @X-PERT provides access to the Gross Delivery Management functionality of the CCP.
- **Description Report Layouts and Raw Data**
  The document describes the content of the reports, raw data files and files for Risk-Based Margining calculation, which are generated by the CCP. Additionally the report layout description is contained.
- **Authorization Concept**
  This document describes the member authorization concept for the CCP.
- **Settlement Cycles & Availability of Gross Delivery Management**
  This illustration gives an overview of the current time schedule regarding settlement cycles and availability of the Gross Delivery Management functionality.

The following two documents will be published in the English language:

- **Preliminary Buy-in User Guide CCP 2.0**
  The preliminary Buy-in User Guide describes the buy-in functionality provided with CCP Release 2.0. The document contains a description of the buy-in process, as well as the cash settlement process.
- **Preliminary Buy-in Tool Guide CCP 2.0**
  The document describes the buy-in auction tool functionality provided with CCP Release 2.0. The buy-in tool is a web-based application for performing buy-in auctions within the buy-in process. The adapted tool will be available to the members as of June 28, 2004.

The final version of these documents (English/German) will be published on June 18, 2004.

II. Technical documents

The following six documents will be published in the English language only:

- **CCP Release 2.0 Final Member File Based Interface**
  This document provides a description of S.W.I.F.T.-based raw data reports. The final version is an update of the preliminary version published previously.
- **VALUES API Member Front End Development Guide – Final Version**
  VALUES API is the programming interface that allows the construction of applications which interact with exchange applications. This documentation contains detailed information on the application requests and responses to be used with CCP Release 2.0. The final version is an update of the programming version published previously.
- **Front End Installation Guide**
  The document contains guidelines for the installation of CCP Release 2.0 front end software.

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- **Front End Operations Guide**
  The document contains guidelines for the operation of the CCP Release 2.0 front end software.
- **Common MISS-based Front End Technical Overview**
  The document provides a general overview of the architecture of the software and the supporting network of the applications CCP, Xetra, Eurex and Eurex US with respect to the front end side.
- **Common Front End Network Setup**
  The document details the standard set up for the routers within the front end network for the applications CCP, Xetra, Eurex and Eurex US.

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