X-pand into the Future

e u r e x *circular 194/06*

Date: Frankfurt, September 19, 2006
Recipients: CCP-Members and Vendors
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Action Required

CCP Reports: Adjustment due to S.W.I.F.T. Standard Release 2006

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

With this circular we would like to inform you about necessary adjustments of CCP reports RAWCE260, RAWCE265, RAWCE270 and RAWCE280 in connection with the S.W.I.F.T. Standard Release 2006.

Introduction of the S.W.I.F.T. Standard Release is scheduled for **November 18, 2006**.

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 2006", published by CBF on August 29, 2006).

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, RAWCE265, RAWCE270 and RAWCE280.

The change in the CCP software will become effective as of November 18, 2006. The following field will be modified:

> Field :19A::PSTA in Sequence B1a2
> In case of a Receive message (to be recognized in the field :22H::REDE//RECE), the settlement amount will no longer be sent with a leading N (i.e. in the format :19A::PSTA//N3!a15d). Instead, the settlement amount will be sent in the format :19A::PSTA//3!a15d, i.e. filled as :19A::PSTA//EUR66000.
>
> Please note that in case of a Deliver message (to be recognized in the field :22H::REDE//DELI), there will be no change. In this case, the settlement amount will continue to be sent in format :19A::PSTA//3!a15d, i.e. filled as :19A::PSTA//EUR66000.

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

We will provide test files in raw data format for downloading for the reports RAWCE260, RAWCE265, RAWCE270 and RAWCE280 prior to production start of S.W.I.F.T. Standard Release 2006 on the Eurex website **www.eurexchange.com** under

Member Section > Documentation/Manuals CCP > CCP 3.1 > Technical Manuals.