X-pand into the Future

e u r e x *information*

Date: Frankfurt, 7 August, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Daniel Gisler

Central Counterparty – CCP Circular 26/02

Contact: Functional Member Readiness: Tel. +49 (0)69-21 01-17 00

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 26/02 (English/Deutsch)

Please find attached a copy of the Central Counterparty Circular 26/02 sent to Frankfurter Wertpapierbörse members and vendors recently.

The attachments to CCP Circular 26/02 can be downloaded from the CCP area of the Xetra web-site:

www.xetra.de > members only > CCP > documentation

or

www.eurexchange.com > info for members > CCP > CCP login > documentation

- File Based Member Interfaces – Programming Version
- VALUES API Programming Version
- Report Layout Description – Preliminary Version
- Preliminary Raw Data Files – Risk
- Core Raw Data Reports – Solaris
- Core Raw Data Reports – Windows
- Header Package Unix.tar
- Header Package Win.

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CCP Circular 26/02

Deutsche Börse

To FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators

FWB
Frankfurter
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Central Counterparty – CCP
Member Documentation

July 26, 2002

Dear Sir or Madam,

As indicated in the CCP Communcation Calendar for the the third quarter of 2002, we provide you today with further important documents containing implementation-relevant information in connection with the introduction of the Central Counterparty.

Please find the following documents attached to this letter:

- **File Based Member Interfaces - Programming Version**
  Description of the scope, the layout and the formats of the file-based interfaces between the CCP and the CCP's participants.
- **VALUES API Programming Version + Header Files**
  Guide for designing and implementing applications which use the VALUES API standard open interface to the exchange services.
- **Report Layout Description Preliminary Version**
  Preliminary description of the content of the CCP reports and the respective layout details.
- **Preliminary Raw Data Files**
  Files with preliminary raw data reports, differentiated according to CCP core and risk-related focus.

Please forward the documents to the relevant department within your company.



122 days to go

Start of CCP simulation
on November 25, 2002

General Managers:
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
Volker Potthoff

For any questions you may have, please do not hesitate to contact the CCP Change Management Team under

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Yours faithfully
On behalf of the Management



Jens Hachmeister



Christian Ochsner

Enclosure