X-pand into the Future

e u r e x *information*

Date: Frankfurt, September 5, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Daniel Gisler

Central Counterparty – CCP Circular 33/02

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

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 33/02 (English/Deutsch) Attachments: 1. CCP Report Transmission Questionnaire 2. SNA File Transfer Application 3. CCP Settlement Instruction Data Carrier Questionnaire

Please find attached a copy of Central Counterparty Circular 33/02 sent to Frankfurter Wertpapierbörse members and vendors recently.

The circular provides members with the necessary forms concerning report transmission for simulation and production, which must be returned before **September 16, 2002**.

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Tel. +49-69-9770-1700
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Management Board:
Rudolf Ferscha (CEO), Daniel Gisler,
Thomas Lenz, Peter Reitz,
Jürg Spillmann, Michael Widmer

CCP Circular 33/02

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors
(not relevant for pure Trading Members without any settlement function)

Recipients: Project Coordinators, System Administrators

FWB
Frankfurter
Wertpapierbörse

Management

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60487 Frankfurt am Main

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Central Counterparty - CCP August 30, 2002
Forms concerning Report Transmission for Simulation and Production

Dear Sir or Madam,

In connection with the ongoing simulation preparation and the following production start of the Central Counterparty, we need additional information concerning the transmission of CCP reports. Therefore, we kindly ask you to check with your IT department in advance the functional and technical information required in the enclosed forms.

Basically, all CCP reports will be provided via the CCP MISS architecture (see also document “Report Layout Description – Preliminary Version”, circular 26/02).

The reports “Pending Delivery” (RPTCE260) and “Settled Delivery” RPTCE270) can be received via the CCP MISS architecture as well as via SNA. Members using existing Xetra or Eurex lines to connect to the CCP system can receive the intraday versions of the report “Settled Delivery” (RPTCE270) only via SNA.

CCP reports provided via SNA can also be downloaded from the Internet during the simulation phase.



87 days to go

Start of CCP simulation
on November 25, 2002

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

- **Form "CCP Report Transmission Questionnaire"**
  With this form, the selection of the medium you would like to use to receive the CCP reports "Pending Delivery" (RPTCE260) and "Settled Delivery" (RPTCE270) is made. In addition, the data transmission type, which should be set up, is defined.

- **Form "SNA File Transfer Application"**
  If you wish to receive the CCP reports "Pending Delivery" (RPTCE260) and "Settled Delivery" (RPTCE270) via SNA, we require additional details with respect to the set-up of the file transfer. The attached form should be completed, if possible, by the institution, which should receive your reports (if other than your institution).

- **Form "CCP Settlement Instruction Data Carrier Questionnaire"**
  If you already send delivery instruction data carriers to Clearstream, please use this form to advise us if you will also send delivery instruction data carriers to the CCP. The "CCP Settlement Instruction Data Carrier Questionnaire" should be completed, if possible, by the institution, which will be sending your data files (if other than your institution). Please use a separate form for each settlement instruction data carrier.

Please return the enclosed forms until **September 16, 2002** latest to the fax number stated on the respective form. We can ensure a timely set up of the report transmission for the simulation only if the forms are returned before the above-mentioned deadline.

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

telephone: +49(0)69-21 01-16 60
fax: +49(0)69-21 01-16 61.

Yours faithfully
On behalf of the Management

Jens Hachmeister Christian Ochsner

Enclosure

CCP Report Transmission Questionnaire

Deutsche Börse AG
CCP Change Management Team

Fax: +49 (0) 69 21 01 – 16 61

Customer

Company name

Member ID

CCP contact person (first name & family name)

Tel Fax

E-mail

Contact person at institution of delivery KV No. (first name & family name)

Tel Fax

E-mail

All CCP reports described in the document „CCP Report Layout Description – Preliminary Version“ will be transmitted via the standard CCP MISS architecture (see circular 26/02). If a dedicated CCP line does not exist (usage of existing lines), a file transfer via SNA instead of the CCP MISS architecture will be mandatory for the „Pending Delivery“ (RPTCE260) and „Settled Delivery“ (RPTCE270) reports.

Simulation

We would like to receive the CCP reports „Pending Delivery“ (RPTCE260) and „Settled Delivery“ (RPTCE270) via the following media:

☐ Internet Download

☐ CCP MISS only (no delivery KV No. required)

☐ CCP MISS and SNA file transfer (please also fill in the SNA file transfer application form)

☐ SNA file transfer (please also fill in the SNA file transfer application form)

☐ We do not wish to participate in the CCP simulation

Please specify:

Member ID: ☐☐☐☐☐ Name of Institution _____

Delivery KV No.: ☐☐☐☐ Name of Institution: _____

Production

We would like to receive the CCP reports „Pending Delivery“ (RPTCE260) and „Settled Delivery“ (RPTCE270) via the following media:

☐ CCP MISS only (no delivery KV No. required)

☐ CCP MISS and SNA file transfer (please also fill in the SNA file transfer application form)

☐ SNA file transfer (please also fill in the SNA file transfer application form)

Please specify

Member ID:

☐☐☐☐☐

Name of Institution:

_____

Delivery KV No.:

☐☐☐☐

Name of Institution:

_____

Date

_____

Customer's signature

_____

SNA File Transfer Application

(to be completed by the institution which will receive the CCP reports)

Deutsche Börse AG
CCP Change Management Team

Fax: +49 (0) 69 21 01-16 61

Customer (Delivery KV No.)

Company name

CCP contact person (first name & family name)

Tel Fax

E-mail

Technical contact person (first name & family name)

Tel Fax

E-mail

Delivery KV No.

☐☐☐☐

Associated Member IDs

Simulation

We would like to receive the CCP reports „Pending Delivery“ (RPTCE260) and „Settled Delivery“ (RPTCE270) via the following media:

☐ Internet Download

☐ SNA File Transfer Destination: _____

File Transfer Software: ☐ Connect:Direct ☐ NJE ☐ RJE ☐ FTMSP ☐ Netview FTP ☐ ONGUM

Production

We would like to receive the CCP reports „Pending Delivery“ (RPTCE260) and „Settled Delivery“ (RPTCE270) via the following media:

☐ SNA File Transfer Destination: _____

File Transfer Software: ☐ Connect:Direct ☐ NJE ☐ RJE ☐ FTMSP ☐ Netview FTP ☐ ONGUM

Date

Customer's signature

CCP Settlement Instruction Data Carrier Questionnaire

(to be completed by the institution which will send the settlement instruction carrier)

Deutsche Börse AG
CCP Change Management Team

Fax: +49 (0) 69 21 01-16 61

Customer (Delivery KV No.)

Company name

CCP contact person (first name & family name)

Tel Fax

E-mail

Technical contact person (first name & family name)

Tel Fax

E-mail

Delivery KV No. ☐☐☐☐

Associated Member IDs _____

Please use a separate form for each delivery KV number.

Please indicate whether you intend to send settlement instruction data carriers:

- ☐ Yes, we will send settlement instruction data carriers (Lieferinstruktionsdatenträger)
- ☐ No, we do not intend to send settlement instruction carriers (usually members using the negative release method)

If you will send settlement instruction data carriers, please indicate via which media you will be sending these files:

☐ SNA File Transfer Destination: _____

FileTransfer Software: ☐ Connect:Direct ☐ NJE ☐ RJE ☐ FTMSP ☐ Netview FTP ☐ ONGUM

If you will send settlement instruction data carriers, please indicate the CBF account numbers for which you will be sending these files:

CBF account no.:

Date

Customer's signature