X-pand into the Future

e u r e x *information*

Date: Frankfurt, 26 April, 2001
Recipients: All Eurex Clearing members and vendors
Authorized by: Gregor Althoff

Equity Central Counterparty – CCP Information 09/01 and 10/01

Contact: Functional Member Readiness: Tel. +49-69-2101-1700

Content may be most important for:	**Attachments:**
➲ Equity CCP Coordinators	1. CCP Information 09/01(English/Deutsch) 2. List of Potential Equity General Clearing Members (English/ Deutsch) 3. CCP Information 10/01(English/ Deutsch) 4. CCP Communication Calendar (English/ Deutsch)

Please find attached copies of the Equity Central Counterparty information 09/01 and 10/01 sent to Xetra members and vendors yesterday.

Attached to CCP Information 09/01 is a list of potential Equity GCMs .

CCP Information 10/01 attached an update to the Communication Calendar that was included in the Member Activity Plan issued with the CCP Information 01/01, on 08 February, 2001.

CCP Information 10/00, as sent to Xetra members and vendors, also included the Common Front End Sizing Guidelines, but these are not included here. As announced in Eurex Circular 033/01, these are available to Eurex members on the Eurex web-site www.eurexchange.com under 'info for members > manuals > Production Manuals – Release 4.1- MISS'.

CCP Information 09/01

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: General, Project Coordinators

FWB
Frankfurter
Wertpapierbörse

Management

Neue Börsenstraße 1
60487 Frankfurt am Main

Mailing Address
60485 Frankfurt am Main

Telephone
+49(0)69-21 01-16 40
+49(0)69-97 70-16 40

Telefax
+49(0)69-21 01-16 41
+49(0)69-97 70-16 41

Internet
www.deutsche-boerse.com

Central Counterparty – CCP April 25, 2001
List of potential General Clearing Members (GCM)

Dear Sir or Madam,

As announced in CCP information 02/01 dated February 16, 2001, the introduction of a central counterparty (CCP) at the Frankfurt Stock Exchange (FWB) requires a distinction between Clearing Members and Non-Clearing Members (NCM) in the future. NCMs have to enter into a clearing arrangement with a Clearing Member for the clearing of their trades.

Only General Clearing Members (GCM) are entitled to clear for non-100 percent affiliated NCMs.

If your institution intends to take on an NCM status, and has not yet selected its future GCM, the enclosed list will provide an overview of the potential Equity GCMs. The list is designed to facilitate the selection of an appropriate GCM. It is also available on the CCP web pages in the closed user group on the www.xetra.de web site.

Should your institution intend to take on the status of an Equity GCM at Eurex Clearing AG, and is interested to be included in the list of potential Equity GCMs, please advise us accordingly and name a contact person.

Xetra Central Circular Management
Tel.: +49-69-21 01-16 40, Fax: +49-69-21 01-16 41
Tel.: +49-69-97 70-16 40, Fax: +49-69-97 70-16 41
E-Mail: circular_xetra@deutsche-boerse.com, Internet: www.xetra.de

General Managers:

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

Should you have further questions or need additional information, please do not hesitate to contact the Xetra Change Management Team at

telephone: +49(0)69-21 01-16 40
fax: +49(0)69-21 01-16 41.

Yours faithfully
On behalf of the Management

Enrico Isceri Jens Hachmeister

Enclosure

Equity General Clearing Members for the Central Counterparty (CCP)

A General Clearing Member (GCM) may clear own trades, agent trades and trades of participants without a clearing license. Exchange participants which enter own trades and agent trades into the system, but do not participate in clearing and settlement (so-called Non-Clearing Members (NCM)), clear via a GCM. A list of GCMs which offer these services to NCMs is given below.

Bankgesellschaft Berlin AG Brunnenstraße 111 13355 Berlin Germany	Member ID: BEBBL Eurex GCM: Yes Contact: Jürgen Nagel +49–(0)30-2455-2536
Bankhaus Carl F. Plump & Co. Am Markt 19 28195 Bremen Germany	Member ID: PLUHB Eurex GCM: Yes Contact: Frank Fischer +49–(0)421-3685-260
Bankhaus Reuschel & Co. Maximiliansplatz 13 80333 München Germany	Member ID: REUMU Eurex GCM: No Contact: Alexandra Ortner +49–(0)89-2395-1469
Bayerische Hypo- und Vereinsbank AG Arabellastraße 12 81925 München Germany	Member ID: BVMMU Eurex GCM: Yes Contact: Evert van den Brink +49–(0)89-3781-5018
BHF-Bank AG Strahlenberger Straße 45 63067 Offenbach Germany	Member ID: BHFFR Eurex GCM: Yes Contact: Kurt Lahm +49-(0)69-718-6410
BNP Paribas Securities Services Grüneburgweg 14 60322 Frankfurt am Main Germany	Member ID: PARFR Eurex GCM: No Contact: Alexandra Geiger +49-(0)69-1520-5422
Caisse des Dépôts et Consignations Bockenheimer Landstraße 51 - 53 60325 Frankfurt am Main Germany	Member ID: CDCFR Eurex GCM: No Contact: Jean-Pierre Bajot +49-(0)69-9713-3371
Commerzbank AG Kaiserplatz 60311 Frankfurt am Main Germany	Member ID: CBKFR Eurex GCM: Yes Contact: Wilfried Blaschke +49-(0)69-1362-2632
Citibank AG Neue Mainzer Straße 75 60311 Frankfurt am Main Germany	Member ID: CITFR Eurex GCM: No Contact: Cornelia Raif +49-(0)69-1366-1219
Consors Capital Bank AG Kurfürstendamm 119 10711 Berlin Germany	Member ID: BFFBL Eurex GCM: No Contact: Corinna Fiebag +49-(0)30-8902-1381
ConSors Discount Broker AG Johannesgasse 20 90402 Nürnberg Germany	Member ID: COSNU Eurex GCM: Yes Contact: Nadja Krümmel +49-(0)911-369-3105

Deutsche Bank AG Große Gallusstraße 10 - 14 60311 Frankfurt am Main Germany	Member ID: DBKFR Eurex GCM: Yes Contact: Pia Anschperger +49-(0)69-9104-1202
Dresdner Bank AG Jürgen-Ponto-Platz 1 60329 Frankfurt am Main Germany	Member ID: DRBFR Eurex GCM: Yes Contact: Thomas Wißbach +49-(0)69-263-6550
Falke Bank AG Breite Straße 69 40213 Düsseldorf Germany	Member ID: FABDU Eurex GCM: No Contact: Joerg Kriewitz +49-(0)211-2005-0230
Fimat International Banque S.A. Main Tower, 29. Stock Neue Mainzer Straße 52 60311 Frankfurt am Main Germany	Member ID: FIMFR Eurex GCM: Yes Contact: Jens Winter +49-(0)69-9459-4900
Financial Markets Service Bank GmbH Barthstraße 26 80339 München Germany	Member ID: PROMU Eurex GCM: No Contact: Yesn Michelmann +49-(0)89-5400-1600
Fortis Bank (Nederland) N.V. Barckhausstraße 10 60325 Frankfurt am Main Germany	Member ID: PIEFR Eurex GCM: Yes Contact: Margot Klöck +49-(0)69-7185-7615
Hamburgsiche Landesbank Gerhart-Hauptmann-Platz 50 20095 Hamburg Germany	Member ID: HLBHH Eurex GCM: Yes Contact: Andrea Krenz +49-(0)40-3333-3292
HSBC Trinkaus & Burkhardt KGaA Königsallee 21 - 23 40212 Düsseldorf Germany	Member ID: TUBDU Eurex GCM: Yes Contact: Gerd Goetz, Peter Matussek +49-(0)211-910-2667, +49-(0)211-910-2193
Kreissparkasse Köln Neumarkt 18 - 24 50667 Köln Germany	Member ID: KSKKO Eurex GCM: No Contact: Dietmar Kutz +49-(0)221-227-2745
Lombardkasse AG Grüneburgweg 102 60323 Frankfurt am Main Deuschland	Member ID: LOMFR Eurex Clearer No Contact: Thomas Merz +49-(0)69-1502-6653
Merck Finck & Co. Pacellistraße 16 80333 München Germany	Member ID: MEFFR Eurex Clearer No Contact: Marianne Scheckler +49-(0)89-2101-1504
Merrill Lynch Capital Markets Bank Ltd. Neue Mainzer Straße 52 60311 Frankfurt am Main Deuschland	Member ID: MRLFR Eurex Clearer Yes Contact: Stephen Bode, Rafael Lates +49-(0)69-5899-4500 +49-(0)69-5899-5020

Nomura Bank (Deutschland) GmbH Messeturm 60308 Frankfurt am Main Germany	Member ID: NOMFR Eurex Clearer Yes Contact: Dr. Andrew Miller +49-(0)69-9750-8270
Österreichische Kontrollbank AG Strauchgasse 1 - 3 1010 Wien Österreich	Member ID: OKBVI Eurex Clearer No Contact: Wolfgang Aubrunner +43-1-5312-7274
Sal. Oppenheim jr. & Cie. KGaA Königsberger Straße 29 60487 Frankfurt am Main Germany	Member ID: OPPFR Eurex Clearer Yes Contact: Sabine Decker +49-(0)221-145-1887
Skandinaviska Enskilda Banken AG Rahmhofstraße 2 - 4 60313 Frankfurt am Main Germany	Member ID: SKEFR Eurex Clearer No Contact: Ursula Wolter +49-(0)69-9202-1540
Société Générale S.A. Sihlquai 243 8005 Zürich Schweiz	Member ID: SBTZU Eurex Clearer Yes Contact: Verena Roth +41-1-445-5422
Sparkasse Leverkusen Friedrich-Ebert-Straße 39 51373 Leverkusen Germany	Member ID: SPKLE Eurex Clearer No Contact: Michael Pohl +49-(0)214-355-3734

CCP Information 10/01

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: General, Trading Contacts, Back Office,
System Administrator, Project Coordinator

FWB
Frankfurter
Wertpapierbörse

Management

Neue Börsenstraße 1
60487 Frankfurt am Main

Mailing Address
60485 Frankfurt am Main

Telephone
+49(0)69-21 01-16 40
+49(0)69-97 70-16 40

Telefax
+49(0)69-21 01-16 41
+49(0)69-97 70-16 41

Internet
www.deutsche-boerse.com

Central Counterparty – CCP April 25, 2001
Communication Calendar Update

Dear Sir or Madam,

As announced earlier, we are sending you enclosed the updated communication calendar for the introduction of the Central Counterparty (CCP) at the Frankfurt Stock Exchange (FWB).

In addition, we are happy to provide you today with a document that was added to the communication calendar.
The Sizing Guidelines CCP describe the modified configuration requirements for Eurex and Xetra Members), and specifically consider aspects implied by the CCP. As with all technical documents of Deutsche Börse, this version of the Sizing Guidelines is provided in the English language. The document is also available on the Xetra web site www.xetra.de in the closed user group. The path on the Xetra web site is

Members only / CCP / Documentation.

Further modifications of the communication calendar have become necessary due to the fact that the Exchange Council agreed to establish a committee and a sub-committee, both including work groups for different subjects associated with the central counterparty.

Xetra Central Circular Management
Tel.: +49-69-21 01-16 40, Fax: +49-69-21 01-16 41
Tel.: +49-69-97 70-16 40, Fax: +49-69-97 70-16 41
E-Mail: circular_xetra@deutsche-boerse.com, Internet: www.xetra.de

General Managers:

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

We intend to reflect the results of the committee work groups in the documentation. This procedure ensures that the requirements of the market participants are considered to a high extent.

We will inform you in a timely manner of possible date changes by means of a circular.

Should you have further questions or need additional information, please do not hesitate to contact the Xetra Change Management Team at

telephone: +49(0)69-21 01-16 40
fax: +49(0)69-21 01-16 41.

Yours faithfully
On behalf of the Management

Enrico Isceri Jens Hachmeister

Enclosure

Central Counterparty Introduction
Communication Calendar

- as of April 25, 2001 -

	2001
Member Information Package	
Member Activity Plan CCP	08.02.2001 ✓
Member Brochure CCP	08.02.2001 ✓
Connection Alternatives CCP	08.02.2001 ✓
Interface Description CCP	08.02.2001 ✓
Preliminary Technical & Functional Release Notes CCP (English Version)	04.04.2001 ✓
CCP Sizing Guidelines	25.04.2001 **New document**
CCP Interface Information	02.05.2001 **New document**
Final Technical & Functional Release Notes CCP	09.05.2001
Member Simulation Guide CCP	14.05.2001 **New Date**
Clearing Guide for Xetra Members	**To be defined** *)
Amendments to Exchange Rules and Regulations - First version	**To be defined** *)
Legal Application Forms for CCP	**To be defined** *)
Member Simulation Script & Schedule CCP	21.05.2001 **New Date**
Member Manuals Eurex - Simulation Version	23.05.2001
Member Manuals Eurex - Final Version	**To be defined** *)
Amendments to Exchange Rules and Regulations - Final Version	Prior to production start

* depending on Frankfurt Stock Exchange Council committee