X-pand into the Future

e u r e x *information*

Date: Frankfurt, 25 February, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Gregor Althoff

Central Counterparty – CCP Circular 05/02

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

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 05/02 and Fax Reply (Deutsch/ English)

Please find attached a copy of the Central Counterparty Circular 05/02 sent to FWB members and vendors recently.

The Circular contains a request for information concerning back-office systems, and provides a fax reply for completion and return to Deutsche Börse.

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D-60485 Frankfurt am Main
www.eurexchange.com

Functional Member Readiness
Tel. +49-69-2101-1700
Fax +49-69-2101-1701

Alternative
Tel. +49-69-9770-1700
Fax +49-69-9770-1701

Management Board:
Rudolf Ferscha (CEO), Jürg Spillmann,
Daniel Gisler, Thomas Lenz,
Michael Widmer

CCP Circular 05/02

Deutsche Börse

To the FWB Members, Xetra® Members and Vendors

Recipients: Project Coordinators, Back Office Staff

FWB
Frankfurter
Wertpapierbörse

Management

Neue Börsenstraße 1
60487 Frankfurt am Main

Mailing Address
60485 Frankfurt am Main

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

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+49(0)69-21 01-16 41
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Internet
deutsche-boerse.com

Central Counterparty – CCP
Back-Office Structure

February 22, 2002

Dear Sir or Madam,

In association with the introduction of a central counterparty for equities (CCP) for trades in selected instruments in the Xetra trading system and on the Frankfurt Stock Exchange Floor, we are writing to request precise information regarding the structure of your back office systems. This information is fundamental, since the timely introduction of the central counterparty is distinctly dependent on the punctual adjustment of the relevant systems.

In this context, also third-party systems may be affected. When analyzing your systems, we would ask you to include third-party software providers and the respective software you are using. Please list the names of all relevant providers and software on the enclosed fax reply form. Without this information, Deutsche Börse will be unable to ensure adequate support for the relevant software providers.

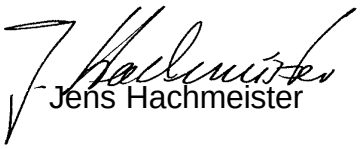
We have enclosed a fax reply form, which we would ask you to complete in as much detail as possible. Please return the form **before March 6, 2002** to the indicated fax number.

General Managers:

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

Should you have questions or need further information, please do not hesitate to call the CCP Change Management Team at +49(0)69-21 01-16 40.

Yours faithfully
On behalf of the Management



Jens Hachmeister



Christian Ochsner

Enclosure

Fax Reply
CCP

Please return before **March 06, 2002** to

Deutsche Börse AG
Xetra Marketing & Sales Telefax +49 - (0)69 - 21 01 - 16 41
CCP Change Management Team

Returned by:

Company / Member ID _____ _____

Name _____

Function _____

Telephone no. _____

Place / date _____

Middle-Office Application

Does your company use a third-party middle-office application?

Yes ☐ **No** ☐

If yes, from which software provider (or own development), and what are the functionalities of the software?

_____

_____

_____

_____

_____

_____

_____

_____

Is the middle-office application directly connected to the Exchange interface (VALUES API)?

Yes ☐ **No** ☐

Are there any internal databases connected to the middle-office software?

Yes ☐ **No** ☐

If yes, please indicate the data sources and describe briefly how the connection is set up (information will be treated confidentially).

Back-Office Application

Does your company use a third-party back-office application?

Yes ☐ **No** ☐

If yes, from which Vendor (or own development), and what are the functionalities of the software?

Is the back-office application directly connected to the Exchange interface (VALUES API)?

Yes ☐ **No** ☐

Is the back-office application connected to a middle-office application (own/third-party development)

Yes ☐ **No** ☐

Which functionalities are supported by your back-office system?

General Questions

In connection with the introduction of the Central Counterparty, which technical modifications to your back-office system configuration do you expect to become necessary?

Will any functional enhancements to your back-office applications become necessary with the introduction of the Central Counterparty for Xetra?

Yes ☐ **No** ☐

If yes, please describe the functional enhancements below.

Did you already contact your third-party software provider?

Yes ☐ **No** ☐

Date: _____ **Signature:** _____