X-pand into the Future

e u r e x *information*

Date: Frankfurt, 9 August, 2002
Recipients: All Eurex Clearing members and vendors
Authorized by: Daniel Gisler

Central Counterparty – CCP Circular 27/02

1. Member Documentation Regarding the XONTRO Simulation Environment
2. Additional Report Raw Data

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

Content may be most important for:	**Attachments:**
➲ Central Counterparty Coordinators	CCP Circular 27/02 (English/Deutsch) Attachments: 1. CCP - Participation in CCP-XONTRO Simulation 2. CCP – Application for Participation in XONTRO Simulation 3. Raw data file – Pending Delivery Report 4. Raw data file – Settled Delivery Report

Please find attached a copy of Central Counterparty Circular 27/02 sent to Frankfurter Wertpapierbörse members and vendors recently.

The Circular provides details of the opportunities to simulate XONTRO applications within the scope of the CCP simulation, and includes an application form for participation which must be returned before **30 August, 2002**.

In addition, two raw data files which complement those supplied with CCP Circular 26/02 are also attached.

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

CCP Circular 27/02

To the FWB Members, Xetra® Members and Vendors

Recipients: General, Traders, Back Office,
System Administrators, Project Coordinators

FWB
Frankfurter
Wertpapierbörse

Management

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Central Counterparty – CCP August 6, 2002
Member Documentation regarding the XONTRO Simulation Environment/additional Report raw data

Dear Sir or Madam,

We are sending you today further information regarding the CCP simulation phase, which is scheduled to start on November 25, 2002. In order to cover the entire CCP process chain in simulation, BrainTrade Gesellschaft für Börsensysteme mbH (BrainTrade) will also provide a simulation environment, which will give you the opportunity to simulate XONTRO applications for CCP-relevant transactions.

For further information, please find attached two documents by BrainTrade:

- "Central Counterparty (CCP): Participation in the CCP-XONTRO Simulation"
- "Central Counterparty (CCP): Application for Participation in the CCP-XONTRO Simulation – registration deadline: August 30, 2002"

Furthermore, we are sending you two additional files, that follow the SWIFT format, containing report raw data. These files complement the files that were previously sent together with CCP circular 26/02 on July 26, 2002. The files represent the relevant data formats of the Pending Delivery Report and the Settled Delivery Report. Please note that the provided files are programming versions.

Please forward the attached documents and files to the relevant departments within your institution.

General Managers:

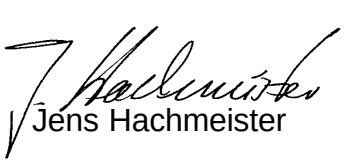
Edward Backes
Dr. Heiko Beck
Rudolf Ferscha
Frank Gerstenschläger
Volker Potthoff

For inquiries or further information, please do not hesitate to contact the CCP Change Management Team at

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

on exchange trading days between 08:00am and 06:00pm CET.

Yours faithfully
On behalf of the Management



Jens Hachmeister



Christian Ochsner

Enlosure

Central Counterparty (CCP)

Setup of XONTRO simulation environment

Registration period ends August 30, 2002

BrainTrade Gesellschaft for Börsensysteme mbH is setting up a new technical simulation environment under IMS27 resp. IMS73, allowing customers to simulate XONTRO-Order and XONTRO-Trade applications for CCP relevant transactions.

CCP simulation is scheduled to start on November, 25 2002. Therefore, BrainTrade recommends customers without an existing IMS27 reps. IMS73 connection an early connection to the new environment.

Online access for XONTRO dialogue functions
For the XONTRO-Order and XONTRO-Trade dialogue functions a User-ID „KVNR192799“ and a password 11111111 is set up for customers per CBF account for locations Frankfurt stock exchange trading location (IMS27) as well as Stuttgart[1] as an additional simulation stock exchange trading location (IMS73).

Therefore, specific access rights do not need to be assigned by the customer's security administrator.

Online access via "Host Screen" (3270 emulation)
The simulation environment can be accessed by entering "IMS27" respectively "IMS73" on Deutsche Boerse Systems' home page.
Customers who have created a link to the desktop enabling their users easy access to the production environment IMS1 and IMS13 (i.e. by clicking on an icon), should set up a similar type of access for the simulation environment (IMS27 and IMS73).

Access to XONTRO Order via bank system connection
As up to now the simulation environment for order routing can be accessed by entering IMS27. For the BCTR transaction the existing User-IDs and passwords can be used. With respect to the simulation it is therefore not necessary that customers have to change their order management and routing systems in connection with the XONTRO application process.

[1] Within the context of the guided simulation the stock exchange trading location Stuttgart is available as an additional stock exhange trading location on selected days. Additional information can be obtained from the documents CCP simulation guide and Simulation Scirpts and Schedules which are currently being created. The publication date is published in the CCP communication calender.

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Reporting
The following data transmission options are provided within the simulation environment:

- Internet – for data files and reports
- File transfer – for data file

Reports cannot be provided by mail or via CA-Spool.

Internet access
Deutsche Börse Systems AG (DBS AG) offers a host file service, which provides data carriers and reports electronically for the CCP simulation. On Deutsche Börse Systems' URL http://deutsche-boerse.com/systems/index.html you can find the menu item "Data Center Services" to click on at the head of Internet website in order to pass on to the next page. Here you will find the menu item "Logins" , which can be clicked on as well. On the page that will then be opened please select the menu option "Host File Services". Here access is provided to the CCP XONTRO documents by entering your user name and password.

The notification of user-name and password takes place via a telephone call by the responsible area of DBS AG as soon as the customer's technical CCP representative has been announced in the application form. Ideally the respective person should already be authorized to access the Internet.

Contract note data carrier
The contract note data carriers are created based on the existing master information incl. the following existing transmission parameters according to BCIN/BV entry:

- Interval
  - hourly rhythm (only floor)
  - daily rhythm

- Order reference
  - with DWZ- resp. Xetra® order number
  - with bank-internal order number
  - no order number

- Branch reference (among other in case of a „Reg-Überbeziehung")
  - with branches
  - without branches

- Trade confirmations Xetra® (separate data carrier)

- Order contract notes of Xetra® trades with aggregation on order level (separate data carrier)

Participation in the CCP XONTRO Simulation

Please use the attached form to notify us of your participation in the XONTRO Order and XONTRO Trade relevant part of CCP simulation and which of the above mentioned data transmission options are to be set up for your company. Please return the form to us even if you do NOT want to participate in the CCP XONTRO simulation.

Customers whose production SNA line might not be sufficient to support the incremental data volumes resulting from the simulation should consider using the Internet for simulation purposes. The Internet option will include data files that can be processed electronically.

To ensure that all aspects of the CCP set-up from trading through to settlement, can be simulated in a co-ordinated manner, please contact the CCP project coordinator and your IT department in advance to clarify the functional and technical details in the form.

Customers are requested to fax the attached form, to the mentioned number by August 30, 2002.

Further information on the CCP can be retrieved at www.xetra.de in the "Members Only" section by entering the user name "ccp" and the password "go".

BrainTrade Gesellschaft for Börsensysteme mbH
Neue Börsenstraße 1
D-60487 Frankfurt am Main

Application for Participation in the CCP-XONTRO-Simulation

BRAINTRADE
WIR MACHEN DEN KURS

BrainTrade Gesellschaft für
Börsensysteme mbH

Neue Börsenstr. 1

D-60487 Frankfurt am Main

Fax: +49 (0) 69 58 99 78-119

Tel.: +49 (0) 69 58 99 78-110

Customer (CBF account holder)

Name of Institution

CCP-Coordinator (first name and familiy name)

Telephone Fax

E-mail address

Technical Contact Person (first name and familiy name)

Tel Fax

E-mail address

Affected CBF-accounts (head office and additional branches)

We wish to participate in the CCP-XONTRO simulation: ☐ **Yes** ☐ **No**

We wish to participate in the simulation using the following media via IMS27 or IMS73:

☐ **Online banks (for all XONTRO-ORDER and XONTRO-TRADE online functions) in IMS27 or IMS73**

☐ **System connection banks XONTRO-ORDER (connection according to existing parameters) in IMS27**

☐ **Internet**

Contract note data carriers are generated on the basis of the existing master data incl. stored transmission parameters, according to the BCIN/BV entry.

❒ **Contract note data carrier Floor**

❒ **Separate data carrier containing Xetra® trade confirmations**

❒ **Separate data carrier containing order contract notes originating from Xetra® trades with aggregation on order level**

❒ **Lists: price differences list, commission list**

❒ **Lists and data carriers: price differences list, commission list (only relevant for brokers' depository banks)**

☐ **File Transfer**

Destination address during simulation

Contract note data carriers are generated on the basis of the existing master data incl. stored transmission parameters, according to the BCIN/BV entry.

❒ **Contract note data carrier Floor**

❒ **Separate data carrier containing Xetra® trade confirmations**

❒ **Separate data carrier containing order contract notes originating from Xetra® trades with aggregation on order level**

Subsequent processing /file name:

File transfer software: ☐ **Connect:Direct** ☐ **NJE** ☐ **RJE** ☐ **FTMSP** ☐ **Netview FTP** ☐ **ONGUM**

Date

Customer's signature (CBF account holder)