X-pand into the Future

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CCP Release 3.0 Documentation – Member Interfaces and Report Raw Data Descriptions

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Content may be most important for:	**Attachments:**
➲ All departments	None

In order to support the Eurex Bonds and Eurex Repo market participants in their implementation activities prior to the migration of Fixed Income Clearing to the CCP platform in spring 2005, Eurex has issued the following documents:

Member File-based & SWIFT Interface
This document describes the layout and the format of the member file-based and SWIFT interfaces relevant in connection with the Fixed Income Central Counterparty (FI CCP). The interfaces are implemented between the CCP and the Eurex Bonds respectively Eurex Repo participants acting as, e.g. Clearing Member (CM) and/or Non-Clearing Member (NCM) and/or Settlement Institution (SI) within the FI CCP.

Description Report Raw Data
The content of the raw data files and the files for risk margin calculation for CCP Release 3.0 (FI CCP) are described in this document. In addition, an overview of the available reports, raw data and risk margin calculation files is provided.

The aforementioned documents have been posted in the Member Section of the Eurex website. For your personal download copies, please visit

“www.eurexchange.com > Member Section > Documentation/Manuals CCP > CCP 3.0”