X-pand into the Future

e u r e x *circular 028/05*

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Recipients: All Eurex members and vendors, CCP members
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High Priority

CCP 3.0 - Final Functional and Technical Documentation

Related Eurex Circulars: 149/04, 157/04

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Content may be most important for:	**Attachments:**
➲ All Departments	Documents available on Eurex website only

Summary:

To complement the available functional and technical documentation for CCP Release 3.0 (Fixed Income CCP) Eurex Clearing AG has now published the following documents:

Final versions:

- Member File-based and SWIFT Interface - Update
- Description Report Raw Data - Update
- Final VALUES API Member Front End Development Guide

New documentations:

- Description Report Layouts
- User Guide CCP 3.0

This circular describes the documents or - should an earlier version have been published – the major adjustments that were made in existing documents.

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

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

or for the VALUES API Member Front End Development Guide, respectively,

www.eurexchange.com > Member Section > Software Releases CCP > VALUES API Release 3.0.

CCP 3.0 Final Functional and Technical Documentation

- **Member File-based and SWIFT Interface - Update**

This document, as published earlier with Circular 149/04 on October 22, 2004, is now available in its final version.

The following adjustments have been made:

– 3.1.4.2 Text Block (MT523): Field 31P – Trade Date and Location

– The "XEUR" value has been changed to "EDT".

– 5.4.2 MT536 as used for CE280.

– The Report CE280 "Pending Delivery Instructions" for users of "Single Instruction Netting" (SIN) has been incorporated.

– 5.4.3 Field Description (MT536): Field 70E – Transaction Details Narrative: Delivery ID

– The syntax "/D 7!x" remains unchanged for ECCP. For FI CCP the syntax is "/D 14!x".

– 5.4.3 Field Description (MT536): Field 94B – Source of Price

For the Equity CCP, display of the values "XEDF" and "XEDE" has been changed to "EDF" for XONTRO trades and "EDE" for Xetra trades, respectively. This follows the currently used logic for displaying trading locations.

For the FI CCP, the previous values "XEUB" for Eurex Bonds trades, "XERE" for Eurex Repo trades and "XEUR" for Eurex trades have been replaced by "EUB", "ERE" and "EDT", respectively.

- **Description Report Raw Data - Update**

This document, as published earlier with Circular 149/04 on Oct 22, 2004, has been reworked to include the new Report RPTCE280 "Pending Delivery Instructions" for users of Single Instruction Netting (SIN). The report is listed in chapter 3 "Overview of Reports, Raw Data and Risk Margin Calculation Files" and is described in more detail in the document "Member File-based and SWIFT Interface" (see above).

- **Final VALUES API Member Front End Development Guide**

This document, as published earlier with Circular 157/04 on November 10, 2004, has been revised and is now available in its final version. This version serves as the developer's guide for designing and implementing applications which use the VALUES API standard open interface to exchange services.

The following adjustments have been made:

– 7.12 – ctryCod:

Description: Country Code of the security. These are the first two letters from the ISIN of the security.

– 7.84 – stlRunCod:

The valid values for CCP_STL_RUN_COD_001_VV to CCP_STL_RUN_COD_010_VV contain the explicits "001" to "010", each one theoretically corresponding to the Settlement Delivery report with the same number.
Please note that regardless the above-mentioned explicits, there will only be eight intraday-settled delivery reports (explicits "001" to "008") provided according to the concept of CCP Release 3.0.

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- **Description Report Layouts**

The document describes the content of the reports, raw data files, and files for risk margin calculation generated by the CCP.

- **User Guide**

This document describes the browser-based Graphical User Interface (GUI) for CCP Release 3.0 which includes the functionality for equities as already available with CCP Release 2.0 – and the functionality for fixed income market – which will be available with production start of CCP Release 3.0. The GUI provides access to the Trade Management Functionality of the Central Counterparty (CCP).

Frankfurt, February 28, 2005