X-pand into the Future

e u r e x *circular 027/03*

Date: Frankfurt, March 13, 2003
Recipients: All Eurex members and vendors
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⚠ High Priority

Changes to Raw Data File Formats Related to CCP Introduction

Related Eurex Circulars: 111/02, 021/03

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Content may be most important for:	**Attachments:** None
➲ Middle + Back Office ➲ IT / System Administration	

As already announced in Eurex Circulars 111/02 and 021/03 a number of changes have been made to report and raw data file formats leading up to the introduction of the Equity CCP.

Circular 021/03, described changes to the printed reports mentioned in Circular 111/02 which have already been implemented in the Eurex production system.

The modified raw data files specified in Attachment 2 to Eurex Circular 111/02 will be transmitted in their revised format from **Monday March 24, 2003**, i.e. three days prior to the production start of the Equity CCP on March 27, 2003. The revised formats of the files **RAWCC011, RAWCC040, and RAWCC050** have been used in Eurex simulation since November 2002.

One further change which was not announced in Circular 111/02 has been made in the raw data file **RAWCC045** "Additional Margin" whereby the format for the Exchange Rate field (EXCH-RATE-CC045) has been changed from a numeric field with 7 digits before the decimal point (PIC (9) 7. (9) 6) to one with six digits before the decimal point (PIC (9) 6. (9) 6). The length of the field is therefore 13 bytes, not 14 as shown in section 2.2.16 of the Eurex manual 'File Interface Layouts'.

Please take account of the changes to the production files with effect from March 24, 2003.

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