X-pand into the Future

e u r e x *circular 021/03*

Date: Frankfurt, March 03, 2003
Recipients: All Eurex members and vendors
Authorized by: Daniel Gisler

⚠ **Action Required** ⚠ **High Priority**

Eurex Reports – Changes Effective Immediately

Related Eurex Circulars: 111/02

Contact: Functional Helpdesk Clearing: Tel. +49-69-2101-1250

Content may be most important for:

- Front Office / Trading
- Middle + Back Office
- IT / System Administration
- Auditing / Security Coordination

Attachments: None

Summary:

The changes to the Eurex report formats and theoretical price files announced in Eurex Circular 111/02 in association with introduction of the Equity CCP have been implemented with effect from today. In addition to the changes described in attachments to that Circular, some further amendments have been made, as summarized below. Affected reports are RPTCC010 and RPTCC040 in the Derivatives area, RPTCC011 and RPTCC041 affecting Bonds and RPTCC050 affecting both areas.

In order to avoid any impact on member report processing systems, the changed formats are restricted to the printed version of the reports only. The raw data versions and the FPICMGBP file will continue to be distributed in the previous format until March 24, 2003.

As a result of the need to check the results of the changes, the distribution of the theoretical price files will be delayed by one hour, and the reports will be delayed by up to four hours this evening.

We apologize for any inconvenience caused by the short notice.

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Eurex Reports – Changes Effective Immediately

The changes to the Eurex report formats and theoretical price files announced in Eurex Circular 111/02 in association with introduction of the Equity CCP have been implemented with effect from today. In addition to the changes described in attachments to that Circular, some further amendments have been made and are summarized below. Affected reports are RPTCC010 and RPTCC040 in the Derivatives area, RPTCC011 and RPTCC041 affecting Bonds and RPTCC050 affecting both areas.

Report	Changes	Area Affected
RPTCC010	Field "MARGIN CLASS TOTAL" renamed to "TOTAL PREMIUM MARGIN FOR CLASS" Field "ACCOUNT TOTAL" renamed to "TOTAL PREMIUM MARGIN FOR ACCOUNT"	Derivatives
RPTCC011	Values of interest rates have 4 decimal places Field "CURRENT CLOSING PRICE" renamed to "SETTLEMENT PRICE" Value of "SETTLEMENT PRICE" has 5 decimal places Layout of detail record has changed: new columns "TRAD LOC", TRADE DATE", "TRADE NUMBER" always have to be empty in conversion Field "SECURITY NET POSITION" renamed to "SECURITY POSITION" Field ""CASH NET POSITION" renamed to "CASH POSITION" New title "TOTAL CURRENT LIQUIDATING MARGIN FOR ISIN, CLASS AND ACCOUNT" for the corresponding values. The sum LV separated by cash and security side is no longer displayed	Bonds
RPTCC040	Field "NET POS" renamed to "RISK POSITION" Field "UNIT VAL" renamed to "UNIT VALUE" New field and value "TOTALS PER UNDERLYING" Field "TOTALS" renamed to "TOTALS PER MARGIN CLASS New Field "CASH INTEREST RATE: 2.7799"	Derivatives
RPTCC041	Values of interest rates have 4 decimal places	Bonds
RPTCC050	Field "PREMIUM/DELIVERY/CURR.LIQ.MARGIN" split into "PREMIUM MARGIN" and CURR.LIQ./DELIVERY MARGIN".	Derivatives and Bonds

The Eurex Report Reference Manual will be updated to reflect these changes as soon as possible.

In order to avoid any impact on member report processing systems the changed formats are initially restricted to the printed version of the reports only. The raw data versions and the FPICMGBP file will continue to be distributed in the previous format until March 24, 2003.

As a result of the need to check the results of the changes, the distribution of the theoretical price files will be delayed by approximately one hour, and all reports will be delayed by up to four hours this evening.

We apologize for any inconvenience caused by the short notice. Changes effective on March 24, 2003 for the raw data files will be communicated shortly in a further Circular.

Frankfurt, March 03, 2003

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