X-pand into the Future

e u r e x *circular 045/03*

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Recipients: All Eurex members and vendors
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New Raw Data File for OTC Trade Maintenance

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Content may be most important for:	**Attachments:**
➲ All Departments	RAWTC545 Raw Data File Format

In support of Members' maintenance of OTC trades, Eurex has developed a new raw data file which will show all OTC trading activity for a member over a trading day.

The format of the new file RAWTC545 is shown in the attachment.

The current introduction schedule is as follows:

- Initially the facility will be set up in the Permanent Simulation system.
- Members may select the file for daily transmission in the Permanent Simulation environment from Wednesday April 16, 2003.
- The first file will be transmitted during the simulation batch beginning at 14:00 on Wednesday, if appropriate.
- The facility will remain in the Permanent Simulation environment only until April 17, 2003.
- The exchange and the simulation environments will be closed from April 18 until April 21, 2003 for the Easter holiday.
- The facility will also be made available in the Production environment and the Advanced Simulation environment from Tuesday April 22, 2003.

Any changes to the schedule given above will be notified via the Market Supervision messages window of the Permanent Simulation system.

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1.1.1. Raw Data File RAWTC545 – OTC Trade Maintenance

This report contains an inventory of all the OTC trades for a member during a trading day.

RAWTC545 – OTC Trade Maintenance.

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01  RWTC545-WS-REC.
  05  RAW-KEY-GRP-RWTC545.
      10  RAW-ID-COD-RWTC545                  PIC X(8).
      10  RAW-DAT-GRP-RWTC545.
          15  RAW-EFF-DAT-RWTC545             PIC 9(8).
          15  RAW-CRT-PROC-DAT-RWTC545        PIC 9(8).
      10  ENV-NO-TXT-RWTC545.
          15  ENV-NO-1-TXT-RWTC545            PIC X(1).
          15  ENV-NO-2-TXT-RWTC545            PIC X(1).
      10  MEMB-EXC-ID-COD-RWTC545.
          15  MEMB-IST-ID-COD-RWTC545            PIC X(3).
          15  MEMB-BRN-ID-COD-RWTC545            PIC X(2).
      10  PART-USR-ID-COD-RWTC545.
          15  PART-USR-SUB-GRP-COD-RWTC545       PIC X(3).
          15  PART-USR-NO-RWTC545                PIC X(3).
      10  SECU-ID-COD-RWTC545                    PIC X(4).
      10  SERI-CMB-GRP-RWTC545   OCCURS 2 TIMES.
          15  SERI-GRP-ID-COD-RWTC545.
              20  SERI-CLAS-COD-RWTC545          PIC X(1).
              20  SERI-EXP-DAT-RWTC545.
                  25  EXPI-YR-DAT-RWTC545        PIC 9(2).
                  25  EXPI-MTH-DAT-RWTC545       PIC 9(2).
              20  EXER-PRC-RWTC545               PIC 9(6).
              20  SERI-VERS-NO-RWTC545           PIC 9(1).
      10  TRAN-TIM-RWTC545                       PIC 9(8).
      10  TRAN-ID-NO-RWTC545                     PIC 9(6).
      10  REPT-REC-TYP-COD-RWTC545               PIC 9(1).
      10  ORDR-MTN-COD-RWTC545                   PIC X(1).
      10  AUDT-OCC-NO-RWTC545                    PIC 9(2).
      10  ORDR-BUY-COD-RWTC545                   PIC X(1).

  05  RAW-DATA-GRP-RWTC545.
      10  RAW-REC-1-GRP-RWTC545.
          15  OPEN-COD-RWTC545                       PIC X(1).
          15  ACCT-TYP-COD-GRP-RWTC545.
              20  ACCT-TYP-COD-RWTC545               PIC X(1).
              20  ACCT-TYP-NUM-RWTC545               PIC X(1).
          15  ORDR-QTY-RWTC545                       PIC ----9.
          15  ORDR-EXE-PRC-RWTC545                   PIC X(9).
          15  ORDR-TYP-COD-RWTC545                   PIC X(1).
          15  ORDR-RES-COD-RWTC545                   PIC X(1).
          15  ORDR-EXP-DAT-RWTC545                   PIC 9(08).
          15  MEMB-CLG-ID-COD-RWTC545                PIC X(5).
          15  FF-TXT-GRP-RWTC545.
              20  CUSTOMER-RWTC545                   PIC X(12).
              20  USER-ORD-NUM-RWTC545               PIC X(12).
              20  TEXT-RWTC545                       PIC X(12).
          15  MEMB-EXC-USR-ID-COD-RWTC545.
              20  MEMB-USR-IST-ID-COD-RWTC545        PIC X(3).
              20  MEMB-USR-BRN-ID-COD-RWTC545        PIC X(2).
          15  PART-ID-COD-RWTC545.
              20  PART-SUB-GRP-COD-RWTC545           PIC X(3).
              20  PART-NO-RWTC545                    PIC X(3).
          15  ORDR-MCH-PRC-RWTC545                   PIC X(9).
          15  ORDR-CMB-TYP-COD-RWTC545               PIC X(1).
          15  DISP-DECIMAL-RWTC545                   PIC ----9.
          15  TRAD-TYP-COD-RWTC545                   PIC X(1).
          15  COUNTER-PARTY-RWTC545.
              20  CPY-IST-ID-COD-RWTC545             PIC X(3).
              20  CPY-BRN-ID-COD-RWTC545             PIC X(2).
          15  OPT-TRAN-ID-NO-RWTC545                 PIC 9(6).
          15  BOND-ISIN-RWTC545                      PIC X(12).
```

The data elements contained in the file *RAWTC545* are described in the following table. Field values are provided where applicable.

Field	Description
RAW-ID-COD-RWTC545	The identification code of the raw data stream. Values include: RAWTC545 - valid data record ENDTC545 - end of raw data stream
RAW-EFF-DAT-RWTC545	This field contains the effective date of the raw data stream. The format of this field is YYYYMMDD.
RAW-CRT-PROC-DAT-RWTC545	This field identifies the creation date of the raw data stream. The format of this field is YYYYMMDD.
ENV-NO-TXT-RWTC545	The environment of the raw data file. Valid values include: 00 – production environment 01 – simulation environment
MEMB-EXC-ID-COD-RWTC545	The identification code of the exchange member.
PART-USR-ID-COD-RWTC545	The identification code of the trader who entered the order.
	The code of the series or name of the contract. It contains:
SECU-ID-COD-RWTC545	Code of the underlying/security
SERI-CLAS-COD-RWTC545	Class of the options contracts (call/put), empty for futures
EXPI-YR-DAT-RWTC545	Expiration year of the contract
EXPI-MTH-DAT-RWTC545	Expiration month of the contract
EXER-PRC-RWTC545	Exercise price (options only)
SERI-VERS-NO-RWTC545	Code showing whether contract is original (0) or adjusted (1-9) (options only)
TRAN-TIM-RWTC545	Time of the transaction. The format of the field is "hhmmsscc".
TRAN-ID-NO-RWTC545	Transaction number
REPT-REC-TYP-COD-RWTC545	Raw data record type code. The field value is always "1".
ORDR-MTN-COD-RWTC545	Order Maintenance code
AUDT-OCC-NO-RWTC545	number of maintenance actions that occurred (to have a unique key)
ORDR-BUY-COD-RWTC545	Code of buy (B) or sell (S) order.
OPEN-COD-RWTC545	Code for opening (O) or closing (C).
ACCT-TYP-COD-GRP-RWTC545	Account type
ORDR-QTY-RWTC545	This field contains the amount of contracts of an order not yet processed.
ORDR-EXE-QTY-RWTC545	This field contains the number of contracts of an order just processed.
ORDR-EXE-PRC-RWTC545	This field contains the price that the member wants his order to be executed.
ORDR-TYP-COD-RWTC545	Order type code: "M" = MKT, Market order "L" = LIM, Limit order "Q" = QUO, Quote "O" = OTC, OTC trade "E" = EFP trade (EEX only) "V" = VOL, Vola trade “X” = STN, cancellation by MS

Field	Description
ORDR-RES-COD-RWTC545	Code of the execution restriction of an order: "F" = FOK, Fill-or-kill (options) "I" = IOC, Immediate-or-cancel "S" = STP, Stop order (futures) "T" = TRG, Triggered Stop order (futures) " " = no restriction
ORDR-EXP-DAT-RWTC545	This field specifies the expiration date for the order. The format of this field is: YYYYMMDD Field values include: 99999999-GTC (good until cancelled)
MEMB-CLG-ID-COD-RWTC545	Code of the clearing member
CUSTOMER-RWTC545	Free format text field *CUSTOMER*
USER-ORD-NUM-RWTC545	Free format text field *USR-ORDR-NO*
TEXT-RWTC545	Free format text field *TEXT*
MEMB-EXC-USR-ID-COD-RWTC545	Code of the user who entered the order on-behalf of the member.
PART-SUB-GRP-COD-RWTC545	This field contains the participant group code.
PART-NO-RWTC545	This field contains the participant number.
ORDR-MCH-PRC-RWTC545	Order Match Price
ORDR-CMB-TYP-COD-RWTC545	reserved for future use
DISP-DECIMAL-RWTC545	Number of implicit decimals in the Price Fields ORDR-MCH-PRC-RWTC545 and ORDR-EXE-PRC-RWTC545.
TRAD-TYP-COD-RWTC545	Trade type code: "E" = EFP Trade "V" = Vola Trade "O": = Block Trade "B": = Basis Trade
COUNTER-PARTY-RWTC545	The identification code of the counterparty
OPT-TRAN-ID-NO-RWTC545	Option Transaction-ID
BOND-ISIN-RWTC545	Bond ISIN