X-pand into the Future

e u r e x *circular 063/05*

Date: Frankfurt, April 25, 2005
Recipients: All Eurex members and vendors
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⚠ **High Priority**

Changes in Eurex Report Descriptions Due To the Introduction of CCP 3.0 (Fixed Income CCP)

Related Eurex Circular: 028/05

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Content may be most important for:	**Attachments:**
➲ Middle + Back Office ➲ IT / System Administration	Available on the Eurex website only

Summary:

With the introduction of the CCP Release 3.0 (Fixed Income CCP) certain changes to Eurex's reporting will become effective.

In this context, the following updated report documents have been published:

- Eurex Report Reference Manual
- Eurex Member Interface Specification – File Interface Layouts

In the simulation environment, the newly published versions have been valid since April 4, 2005. In the production environment, the versions published with Eurex Release 7.0 remain valid until the introduction of CCP Release 3.0, currently planned for May 23, 2005, and will become invalid on the introduction date.

The above-mentioned documents are available in the Member Section of the Eurex website under the path

www.eurexchange.com > Member Section > Documentation/Manuals Eurex > Eurex 7.0.

Changes in Eurex Report Descriptions Due To the Introduction of CCP 3.0 (Fixed Income CCP)

Changes to the Eurex Reports with Introduction of CCP 3.0

The following reports will be modified:

- RPTCC031 Theoretical Values II
  The following columns will be added due to CCP 3.0:
  - Record date
  - Payment date
- RPTCC040 Liquidating Values I
  This report will be extended to also contain trades in Fixed Income instruments (bonds).
- RPTCC080 Security / Cash Risk Position
  The cash position based on a coupon compensation will be shown.
- The following reports will no longer be provided by Eurex:
  - RPTCC041 Liquidating Values II
  - RPTCE200 Pending Deliveries IC
  - RPTCE210 Settled / Cancelled Deliveries
  - RPTCE220 Late Delivery (IC)
  - RPTCD190 Repo Coupon Compensations
  - RPTTC700 Pending Trades
  - RPTTC710 Daily Trade Maintenance
  - RPTTC750 Open Repo Trades Report

Changes to the Eurex Raw Data Files with Introduction of CCP 3.0

The following files will be modified:

- RAWCC040 Liquidating Values I
  The report will be extended to contain trades in Fixed Income instruments (bonds).
- RAWCC080 Security / Cash Risk Position
  The field “Position-Type” can also contain the legend “CPNCMP” for a cash position based on a coupon compensation.
- Theoretical Price File FPTHEB
  - The DAYS ACCRUED and ACCRUED INTEREST will be changed to signed fields because they may be negative.
  - The possible value of the ACCRUED INTEREST METHOD field will be increased to 13.

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- Theoretical Price File FPTHEC
    - Two new fields “Record Date” and ”Payment Date” will be included.
- The following raw data reports will no longer be provided by Eurex:
    - RAWCC041 Liquidating Values II
    - RAWCE200 Pending Deliveries IC
    - RAWCE210 Settled / Cancelled Deliveries
    - RAWCE220 Late Delivery (IC)
    - RAWCD190 Repo Coupon Compensations
    - RAWTC700 Pending Trades
    - RAWTC710 Daily Trade Maintenance
    - RAWTC750 Open Repo Trades Report

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