X-pand into the Future

e u r e x *circular 072/00*

Date: Frankfurt, 04 September, 2000
Recipients: All Eurex members and vendors
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⚠ **Action Required** ⚠ **High Priority**

1. Modification to Report and Raw Data File-Name Formats in Eurex Release 4.1

2. Publication of Front End Sizing Guidelines

Related Eurex Circulars: 067/00, 070/00

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Content may be most important for:	**Attachments:**
➲ IT / System Administration ➲ Middle + Back Office	1. Modification to Report and Raw Data File-Name Formats

1. Modification to Report and Raw Data File-Name Formats in Eurex Release 4.1

In addition to the changes effective on 30 October 2000 described in the IC Release 2000 Technical Release Notes (attached to Eurex Circular 067/00) changes have been made to the names of some report and raw data files sent to members via the Eurex network.

With the introduction of the Integrated Clearer, participants who are members of both the Eurex Exchanges and Eurex Bonds need not necessarily clear via only one Clearing Member. It is possible to have agreements with two different Clearers, one for Eurex Bonds transactions and another for Eurex transactions. For this reason the format of some report and raw data file-names has been extended to include the identity of the respective Clearer, as described in the attachment.

Please note that this change not only affects the new or modified report and raw data files associated with the introduction of the Integrated Clearer, but some of the existing report and raw data files as well. All affected report files and raw data files are listed in the attachment.

2. Publication of Front End Sizing Guidelines

The common front end Sizing Guidelines applicable to Eurex Release 4.1 will be available on the restricted area of our web-site ‘eurexchange.com’ by 06 September, 2000. They can be found via the path ‘info for members / manuals / Release 4.1 Simulation /Simulation Manuals Release 4.1 MISS – Technical’.

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Modification to Report and Raw Data File-Name Formats

In Eurex Release 4.1, the format of the file name of a number of reports and raw data files has been modified to include the identity of the Clearing Member associated with the reported information. The following reports and raw data files are affected.

REPORT NAME	CODE	RAW DATA
Premium Margin	RPTCC010	RAWCC010
Futures Spread Margin	RPTCC020	RAWCC020
Theoretical Values	RPTCC030	
Liquidating Value	RPTCC040	RAWCC040
Additional Margin	RPTCC045	
Daily Margin	RPTCC050	
Daily Margin Summary	RPTCC060	
Pending Trades	RPTTC700	RAWTC700
Daily Trade Maintenance	RPTTC710	
Open Repo Trades	RPTTC750	RAWTC750
Coupon Compensation	RPTCD190	RAWCD190
Pending Deliveries	RPTCE200	RAWCE200
Settled / Cancelled Delivery	RPTCE210	RAWCE210
Current Liquidating Margin	RPTCC011	RAWCC011
Theoretical Values II	RPTCC031	
Liquidating Value II	RPTCC041	RAWCC041

The file name formats relating to the list above for each hardware environment are as follows:

Compaq OpenVMS User Device

The group logical name TOFF$REPORT_DIR points to the reports directory. Each report/raw data file referenced above has a 29-character name as follows:

Report/Raw data ID	Member Institution ID	Member Branch ID	Report Current Date	Effective Date
8 chars	3 chars	2 chars	CCYYMMDD	CCYYMMDD

The file extension has the following format:

Constant	Product Type	Security ID	**Clearing Member Institution ID**	**Clearing Member Branch ID**
.LIS	4 chars	3 or 4 chars	**3 chars**	**2 chars**

Product type and security id are part of the extension only if the report is split by product. Otherwise the Clearing Member ID follows the .LIS field.

IBM AIX User Device

The environment variable TOFF_REPORTS points to the reports directory. The relative path name is divided into two further directory names and the original report name with a maximum length of 23 characters as follows:

MEMBER/REPORT_CUR&EFF_DATE/REPORT_NAME
where:

MEMBER	Is a directory name comprising Member institution (3 chars) and branch (2 chars)
REPORT_CUR&EFF_DATE	Is a directory name comprised of the current and effective dates without the century (YYMMDDYYMMDD)
REPORT_NAME or RAWDATA_NAME	Is the file name of one of the reports referenced above containing RPT (or RAW) and the report id (5 chars). If the report is split by product the file name also contains the product type (4 chars) and security id (3 or 4 chars) separated by a dot from the report id. **If present, this is followed by the Clearing Member id (5 chars).** **If the file is not split by product, the Clearing Member Id (5 chars) is separated by a dot from the report name.**

MISS Platforms

The path names on each platform are as follows:

Windows/NT : C:\InetPub\ftproot\reports00

IBM/AIX : /usr/lpp/gate/transferdir/reports00

Sun Solaris : /opt/gate/transferdir/reports00

The file name structure is as follows:

MEMBER/REPORT_CUR&EFF_DATE/REPORT_NAME.CLI
where:

MEMBER	Is a directory name consisting of Member institution (3 chars) and branch (2 chars)
REPORT_CUR&EFF_DATE	Is a directory name consisting of the current and effective dates without the century (YYMMDDYYMMDD)
REPORT_NAME or RAWDATA_NAME	Is the file name of one of the reports/files referenced above containing RPT (or RAW) and the report/file id (5 chars). If the report/file is split by product. the file name also contains the product type (4 chars) and security id (3 or 4 chars). **If present, this is followed by the Clearing Member institution (3 chars) and branch (2 chars).** **If the file is not split by product, the Clearing Member Id follows the report name.** **The file extension .CLI follows the Clearing Member Id.**