X-pand into the Future

e u r e x *circular 098/02*

Date: Frankfurt, October 25, 2002
Recipients: All Eurex members and vendors
Authorized by: Thomas Lenz

High Priority

1. Modified Compression Algorithm for Reports with the Introduction of Eurex Release 6.0
2. Report CB050 – Fee Overall Summary

Related Eurex Circulars: 059/02, 086/02

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Content may be most important for:	**Attachments:**
➲ All Departments	Eurex Release 6.0 – Report CB050 Layout

1. Modified Compression Algorithm for Reports

As announced in Circular 086/02, with the introduction of Release 6.0, the compression algorithm used by Eurex before transferring reports has been modified. As the production reports transmitted on October 25, 2002 will be the last ones transmitted with the Eurex Release 5 compression mechanism, please ensure that all reports have been correctly received and decompressed by 06:00 CET on Saturday October 26, 2002.

Report MISS(s) should not be upgraded to Eurex Release 6.0 until after the reports have been successfully decompressed.

In preparation for a smooth transmission, please ensure that:

a) the Report MISS(s) are available to receive data during the night of Friday October 25, to Saturday October 26, 2002

b) sufficient storage space is available on the Report MISS(s) for the transfer of the reports.

If the reports are not correctly received, there is, in principle, no opportunity to receive a retransmission.

2. Report CB050 – Fee Overall Summary

With the introduction of Release 6.0, report RPTCB050 will be sent to Non-Clearing Members as well as Clearing Members. Therefore the label “CM/Currency” has been changed to “Currency”. The description of the fields “FEE CHARGED PREV MONTH AMT” and “FEE CHARGED YTD AMOUNT” have also been changed. The amended layout can be found in the attachment.

In addition, with Release 6.0, the report CB050 is also transmitted as a raw data report (RAWCB050). The format of this has not changed from the specification published in section 2.2.2 of the technical manual “File Interface Layouts”, available in the member section of our web-site.

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Eurex Release 6.0 - Report CB050

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Clearing member ID
2	CURRENCY	Currency of the product
3	EXCHANGE MEMBER ID	Exchange member ID
4	ACT TYP	Account type (as listed in appendix 9.1)
5	PROD TYPE	Product type (as listed in appendix 9.4)
6	PROD NAME	Name of the security
7	FEE TYPE NAME	Name of the fee type (as listed in appendix 9.2)
8	FEE PREV DAY BALANCE	Current month's fees at previous day's value per fee type
9	FEE CURRENT DAY AMOUNT	Current day's fees per type of fees
10	ADJUST CURRENT DAY AMOUNT	Current day's adjusted fee amount per fee type
11	FEE CURRENT MONTH BALANCE	Current month's fees per fee type; corresponds to *Fee Prev Day amount* plus *Fee Current Day Amount* plus *Adjust Current Day Amount*
12	FEE CHARGED PREV MONTH AMT	Previous month's calculated fees per fee type **(does not include fees from deleted clearing relationships)**
13	FEE CHARGED YTD AMOUNT	Current year's calculated fees at previous month's value per fee type **(does not include fees from deleted clearing relationships)**
14, 20, 26, 32	FEE PREV DAY BALANCE TOTAL	Sum of current month's fees at previous month value: • per product type (14) • per account type (20) • per exchange member (26) • per ~~CM/~~currency (32)
15, 21, 27, 33	FEE CURRENT DAY AMOUNT TOTAL	Current day's total fees • per product type (15) • per account type (21) • per exchange member (27) • per ~~CM/~~currency (33)
16, 22, 28, 34	ADJUST CURRENT DAY AMOUNT TOTAL	Sum of current day's adjusted fees • per product type (16) • per account type (22) • per exchange member (28) • per ~~CM/~~currency (34)
17, 23, 29, 35	FEE CURRENT MONTH BALANCE TOTAL	Sum of current month's fees • per product type (17) • per account type (23) • per exchange member (29) • per ~~CM/~~currency (35)
18, 24, 30, 36	FEE CHARGED PREV MONTH AMT TOTAL	Sum of previous month calculated fees • per product type (18) • per account type (24) • per exchange member (30) • per ~~CM/~~currency (36)
19, 25, 31, 37	FEE CHARGED YTD AMOUNT TOTAL	Current year's total calculated fees at previous month's value • per product type (19) • per account type (25) • per exchange member (31) • per ~~CM/~~currency (37)

RPTCB050 Layout

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  0123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                        FEE OVERALL SUMMARY                                                        PAGE:        4
02|RPTCB050                                                                                                      AS OF DATE: 10-11-01
03|                                                                                                                RUN DATE: 10-11-01
04|
05|CLEARING MEMBER: ABCFR Membername                                                                                CURRENCY: EUR (2)
06|EXCHANGE  ACT PROD PROD      FEE         FEE PREV      FEE CURRENT   ADJUST CURRENT FEE CURRENT    FEE CHARGED       FEE CHARGED
07|MEMBER ID TYP TYPE NAME   TYPE NAME    DAY BALANCE    DAY AMOUNT    DAY AMOUNT     MONTH BALANCE  PREV MONTH AMT    YTD AMOUNT
08|--------- --- ---- ---- ------------ -------------- -------------- -------------- -------------- -------------- ----------------
09|  (3)     (4)  (5)  (6)       (7)         (8)            (9)           (10)           (11)           (12)           (13)
10|DGEFR     A1  OSTK ALV  TRADE                 0.00      31,996.80          0.00      31,996.80          0.00              0.00
11|                                          -------------- -------------- -------------- -------------- -------------- ----------------
12|                                               (14)           (15)           (16)           (17)           (18)           (19)
13|TOTAL PER PRODUCT-TYPE:                        0.00      31,996.80          0.00      31,996.80          0.00              0.00
14|                                          ============== ============== ============== ============== ============== ================
15|
16|                                          -------------- -------------- -------------- -------------- -------------- ----------------
17|                                               (20)           (21)           (22)           (23)           (24)           (25)
18|TOTAL PER ACCOUNT:                             0.00      31,996.80          0.00      31,996.80          0.00              0.00
19|                                          ============== ============== ============== ============== ============== ================
20|
21|DGEFR     P1  OSTK ALV  TRADE                 0.00      93,990.60          0.00      93,990.60          0.00              0.00
22|                                          -------------- -------------- -------------- -------------- -------------- ----------------
23|                                               (14)           (15)           (16)           (17)           (18)           (19)
24|TOTAL PER PRODUCT-TYPE:                        0.00      93,990.60          0.00      93,990.60          0.00              0.00
25|                                          ============== ============== ============== ============== ============== ================
26|
27|                                          -------------- -------------- -------------- -------------- -------------- ----------------
28|                                               (20)           (21)           (22)           (23)           (24)           (25)
29|TOTAL PER ACCOUNT:                             0.00      93,990.60          0.00      93,990.60          0.00              0.00
30|                                          ============== ============== ============== ============== ============== ================
31|
32|                                          -------------- -------------- -------------- -------------- -------------- ----------------
33|                                               (26)           (27)           (28)           (29)           (30)           (31)
34|TOTAL PER EXCHANGE MEMBER:                     0.00     125,987.40          0.00     125,987.40          0.00              0.00
35|                                          ============== ============== ============== ============== ============== ================
36|
37|DUMFR     A1  OSTK ALV  TRADE                 0.00      35,996.40          0.00      35,996.40          0.00              0.00
38|                                          -------------- -------------- -------------- -------------- -------------- ----------------
39|                                               (14)           (15)           (16)           (17)           (18)           (19)
40|TOTAL PER PRODUCT-TYPE:                        0.00      35,996.40          0.00      35,996.40          0.00              0.00
41|                                          ============== ============== ============== ============== ============== ================
42|
43|                                          -------------- -------------- -------------- -------------- -------------- ----------------
44|                                               (20)           (21)           (22)           (23)           (24)           (25)
45|TOTAL PER ACCOUNT:                             0.00      35,996.40          0.00      35,996.40          0.00              0.00
46|                                          ============== ============== ============== ============== ============== ================
47|
48|                                          -------------- -------------- -------------- -------------- -------------- ----------------
49|                                               (26)           (27)           (28)           (29)           (30)           (31)
50|TOTAL PER EXCHANGE MEMBER:                     0.00      35,996.40          0.00      35,996.40          0.00              0.00
51|                                          ============== ============== ============== ============== ============== ================
52|
53|                                          -------------- -------------- -------------- -------------- -------------- ----------------
54|                                              (32)           (33)           (34)           (35)           (36)           (37)
55|TOTAL PER ~~CM/~~CURRENCY:                     0.00     161,983.80          0.00     161,983.80          0.00              0.00
56|                                          ============== ============== ============== ============== ============== ================
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