X-pand into the Future

e u r e x *circular 096/03*

Date: Frankfurt, September 12, 2003
Recipients: All Eurex members, CCP members and vendors
Authorized by: Daniel Gisler

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

CCP 1.0 Production Software Adjustments effective September 15, 2003

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Content may be most important for:	**Attachments:**
➲ Middle + Back Office ➲ Auditing / Security Coordination	none

Summary:

This circular informs you about adjustments which will be applied to the CCP 1.0 production software. The adjustments to the reports RAWCE270 and RPTCE270 specified in this circular will take effect in the production environment on Monday, September 15, 2003.

Due to the changes, there will be no possibility to select historical RPT/RAWCE260 or RPT/RAWCE270 reports in the "Report Selection" window of the Member GUI for business dates prior to September 15, 2003.

These changes are already available for testing purposes in the CCP simulation environment.

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CCP 1.0 Production Software Adjustments effective September 15, 2003

Area	Effect
Raw data report RAWCE270 "Settled Delivery"	In the raw data report RAWCE270 "Settled Delivery", all partial deliveries will be displayed in a separate MT536 data record and marked with the correct cash flag (field 70E::TRDE, label /CASH).
Printing report RPTCE270 "Settled Delivery"	In the printing report RPTCE270 "Settled Delivery" the „Off-Setting Position Information – Cash Settlement Completed" section will be replaced by the following two sections: "Off-Setting Position Information – Settlement on Level Clearing Member – Customer only" and "Off-Setting Position Information – Settlement on Level CCP – Clearing Member and Clearing Member – Customer". The "Off-Setting Position Information – Settlement Pending on Level Clearing Member – Customer" section will be renamed "Off-Setting Position Information – Settlement on Level CCP – Clearing Member only". As a result, this report will contain the following sections, listed in the order they appear: • Net Delivery • Off-Setting Position Information – Settlement on Level Clearing Member – Customer only • Off-Setting Position Information – Settlement on Level CCP – Clearing Member and Clearing Member – Customer • Off-Setting Position Information – Settlement on Level CCP – Clearing Member only • Deliveries Marked for Gross Processing Furthermore, below the three areas designated for the display of "Off-Setting Position" information, following the „Total Amount per Information Listed" sum, the "Total Cash Relevant Amount" sum is displayed. The "Total Cash Relevant Amount" sum is calculated as the total of all cash-relevant amounts in the „Off-Setting Position" information. It is displayed whenever at least one of the three areas contains information. If only the "Off-Setting Position Information – Settlement on Level Clearing member – Customer only" contains information, the "Total Cash Relevant Amount" will be filled with "0".

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Frankfurt, September 12, 2003

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