EUREX

CCP Release 18.5

Changes in TC750 Report Raw and Formatted Layout in Release 18.5 --Preliminary Version as of 15.3.2021--

- PUBLIC -

The raw data file contains repo contract data only. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

It is generated during the end-of-day processing. Entries from EC-IS are not considered in this report.

The following table presents the information that will be provided to the Members as raw data.

RAWTC750	Repo Contract				
No.	**Field**	**Field Length**	**Data Type**	**Special Format**	**Description**
1	Report ID Code	8	A		Identification of the raw data stream. Values include: "RAWTC750" – Valid data record "ENDTC750" – End of raw data stream.
2	Report Effective Date	8	N	YYYYMMDD	Business day on which the raw data stream is created.
3	Report Processing Data	8	N	YYYYMMDD	Creation day of the raw data stream.
4	Environment Number	2	A		Environment number this raw data file belongs to. Possible values: "20" – Production environment "21" – Simulation environment
5	Clearing Member	5	A		Identification of the Clearing Member
6	ISIN	12	A		ISIN of the security for which the information is shown.
7	Account Type	2	A		Account type. See chapter 5.
8	Settlement Currency	3	A		Security settlement currency. See chapter 5.
9	Trade Date	8	N	YYYYMMDD	Trading date.
10	Trading Member	5	A		Identification of the Trading Member
11	Trading Location	4	A		Trading location. See chapter 5.

RAWTC750					Repo Contract
No.	Field	Field Length	Data Type	Special Format	Description
12	Trade Number	10	A		Trading number as provided from the trading location.
13	Leg Number	3	A		Leg. See chapter 5.
14	Order Number	16	F		Order Number
15	Buy/Sell Indicator	1	A		Buy sell type. See chapter 5.
16	Contractual Settlement Date	8	N	YYYYMMDD	Contractual settlement date. For open and open-variable repos the settlement date of the term leg is set to 31-12-2099, if the term leg is still open.
17	Effective Settlement Date	8	N	YYYYMMDD	Effective Settlement Date
18	Nominal Amount	20	N	+15.3	Nominal / quantity security amount.
19	Payable Amount	19	N	+15.2	Payable amount for the repo trade. For open, variable and open-variable repos, the daily calculated amount is displayed.
20	Repo Rate	13	N	+5.6	Repo interest rate (for open, variable and open-variable repos, the actual rate is displayed).
21	Repo Interest Amount	16	N	+12.2	Repo interest amount (for open, variable and open-variable repos, the actual amount based on repo rate and basis points is displayed).
22	Trade Type Information	4	A		Trade Type Information. See chapter 5. In case of Trade type '0XXX', '0' is fixed and 'XXX' is the number of days of the closing periods.
23	CCP-CM Status	4	A		CCP – CM status. See chapter 5.
24	CM-CUST Status	4	A		CM – Customer status. See chapter 5.

RAWTC750	Repo Contract				
No.	Field	Field Length	Data Type	Special Format	Description
25	+/- Basis Points	7	N	$\pm$4.1	Basis Points to adjust the repo interest rate.
26	Reference Rate	5	A		Short name of Repo reference rate: EURIBOR daily: e.g. 'EUB D' or EONIA daily: e.g. 'EON D', otherwise empty.
27	Closing Status	1	A		R: required (beginning from S-5 for open and open-variable repos where closing request is not received); O: Optional (for open and open-variable repos where closing request is still not received); C: closed for all other cases.
28	Unique Transaction Identifier	52	A		52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A-Z and the digits 0-9. The UTI as generated by the CCP (LEI, "L", MIC_COD,TRD_DATE,ISIN,EXT_TRD_NO). Reported for all records.
29	Clearing Timestamp	20	N	YYYY-MM-DDThh:mm:ssZ	Time when the trade is novated
30	Price	12	N	$\pm$4.6	The daily Bond Price (including accrued interest) used by ECAG for SFTR reporting. For bonds, it is expressed in Percentage. Not relevant for GC Pooling trades.

RAWTC750		Repo Contract			
No.	Field	Field Length	Data Type	Special Format	Description
31	Collateral Value	20	N	+15.3	The daily collateral valuation (expressed in Settlement Currency) used by ECAG for SFTR reporting. Calculated as - (Price * Nominal) + Accrued Interest [for the whole transaction]. Not relevant for GC Pooling trades.

1.1.2 RPTTC750 Repo Contracts

Report Name:

Repo Contracts

Report ID:

RPTTC750 (Clearing Member)

RPTTC751 (Settlement Institution)

RPTTC752 (Trading Member)

Purpose:

This report contains the details of repo trades (special, GC-Pooling, open, open variable and variable repos) and the settlement of the corresponding legs. For every leg the settlement status on the levels CCP-CM and CM-Customer is displayed separately.

Notes on Format:

This report is also available as raw data file:

RAWTC750 (Clearing Member)

RAWTC751 (Settlement Institution)

RAWTC752 (Trading Member)

Notes on Creation:

This report is available for Clearing Members, Trading Members and Settlement Institutions. The report is created during end-of-day processing. In order to incorporate the NTP settlements, the report RPTTC750 will be created after 0:30.

Sorting order:

#	FIELD NAME
1	CLEARING MEMBER
2	MEMBER
3	ISIN
4	ACCOUNT TYPE
5	SETTLEMENT CURRENCY
6	TRADE DATE
7	ORDER NUMBER
8	LEG
9	B/S

Fields:

REF	FIELD NAME	DESCRIPTION
1	CLEARING MEMBER	Member ID of Clearing Member
2	MEMBER	Code of the exchange Member
3	ISIN	Security ID
4	ACCOUNT TYPE	Account type. See chapter 5.
5	SETTLEMENT CURRENCY	Settlement currency of the trades. See chapter 5.
6	TRADE DATE	Trading date
7	TRAD LOC	Trading location. See chapter 5.
8	TRADE NUMBER	External trade number as provided by the trading location.
9	INFO TYPE	Trade Type Information (SP, GC, SPOP, SPOV, SPVA, GCOP, GCOV, GCVA or 0XXX ('0' is fixed and 'XXX' is the number of days of the closing periods))
10	LEG	Leg. See chapter 5.
11	CLO	R: required (beginning from S-5 for open and open variable repos where closing request is not received), O: Optional (for open and open variable repos where closing request is still not received), Space for all other cases.
12	ORDER NUMBER	Order number of the trade Eurex Repo will fill it with "External Order Number".
13	BS	Buy sell type. See chapter 5.
14	SETTL DT CONTR	Contractual settlement date. For open and open variable repos, the settlement date of the term leg is set to 31-12-2099 (31-12-99 displayed)
15	EFFECT	Effective Settlement Date
16	NOMINAL QUANTITY	Nominal quantity of the securities in the repo trade
17	PAYABLE AMOUNT	Payable amount for the repo trade. For open, variable and open variable repos, the daily calculated amount is displayed.
18	REPO RATES	Repo interest rate (For open. Variable and open variable repos, the actual rate is displayed).
19	BA POINTS	+/- Basis Points to adjust the repo interest rate
20	REPO INTEREST AMOUNT	Repo interest amount (For open. Variable and open variable repos, the actual rate is displayed).
21	REF RATE	Repo reference rate: EURIBOR daily: 'EUB D' or EONIA daily: 'EON D', otherwise empty

22	CCP-CM	CCP – CM status. See chapter 5.
23	CM-CUST	CM – Customer status. See chapter 5.
24	UTI	Unique Transaction Identifier
25	CLEARING TIMESTAMP	Time when the trade is executed at the trading platform
26	PRICE	The daily Bond Price (including accrued interest) used by ECAG for SFTR reporting. For bonds, it is expressed in Percentage. Not relevant for GC Pooling trades.
27	COLLATERAL VALUE	The daily collateral valuation (expressed in Settlement Currency) used by ECAG for SFTR reporting. Calculated as - (Price * Nominal) + Accrued Interest [for the whole transaction]. Not relevant for GC Pooling trades.

Layout:

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     |        1         2         3         4         5         6         7         8         9        10        11        12        13
     |012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012345678901234567890123456789012
01|EUREX                                    REPO CONTRACTS                                                PAGE:         20
02|RPTTC750                                                                                  AS OF DATE: 16-11-06
03|                                                                                          RUN DATE: 16-11-06
04|
05|CLEARING MEMBER    : ABCFR (1)
06|MEMBER             : ABCFR (2)
07|ISIN               : DE0001135226 (3)        ACCOUNT TYPE    : A1 (4)
08|SETTLEMENT CURRENCY : EUR (5)                 TRADE DATE      : 13-11-06 (6)
09|
10|
11|TRAD TRADE      LEG  ORDER NUMBER  B SETTL DT  NOMINAL          PAYABLE          REPO       REPO INTEREST     CCP- CM
12|LOC  NUMBER     CLO                S CONTR /   QUANTITY         AMOUNT           RATES      AMOUNT            CM-CUST
13|     INFO TYPE                       EFFECT    PRICE            COLL.VALUE       BA POINTS  REF RATE
14|     UTI                                                       CLEARING TIMESTAMP
15|---- --------- --- --------------- - -------- ------------------ ------------------ ---------- ---------------- -------
       (7)  (8)       (10)  (12)       (13) (14)  (16)             (17)             (18)       (20)              (22)
            (9)       (11)              (15)                                        (19)       (21)              (23)
            (24)                                                   (25)
16|XERE 9999981     1 123456789       B 17-11-06    5,000,000.000      5,123,456.00-  2.000000        200.00     SETL
16a|                                                131,58             5,199,999,99
17|     SP                             17-11-06                                                                  SETL
18|     529900LN3S50JPU47S06RXERE20190715DE000104089739200112          2019-07-15 13:42:10
18a|                                                131,58             5,199,999,99
19|XERE 9999981     2 123456789       S 29-11-06    5,000,000.000-     5,123,656.00   2.000000        200.00     LATE
20|     SP                             29-11-06                                                                  LATE
21|     529900LN3S50JPU47S06RXERE20190715DE000104089739200112          2019-07-15 13:42:10

22|EUREX                                    REPO CONTRACTS                                                PAGE:         21
23|RPTTC750                                                                                  AS OF DATE: 16-11-06
24|                                                                                          RUN DATE: 16-11-06
25|
26|CLEARING MEMBER    : ABCFR
27|MEMBER             : ABCFR
28|ISIN               : DE000A0AE077        ACCOUNT TYPE    : A1
29|SETTLEMENT CURRENCY : EUR                 TRADE DATE      : 30-10-06
30|
31|
32|TRAD TRADE      LEG  ORDER NUMBER  B SETTL DT  NOMINAL          PAYABLE          REPO       REPO INTEREST     CCP- CM
33|LOC  NUMBER     CLO                S CONTR /   QUANTITY         AMOUNT           RATES      AMOUNT            CM-CUST
34|     INFO TYPE                       EFFECT                                      BA POINTS  REF RATE
35|     UTI                                                       CLEARING TIMESTAMP
36|---- --------- --- --------------- - -------- ------------------ ------------------ ---------- ---------------- -------
37|XERE 0000003     1 0000000000002   B 30-10-06        5,000.000         50,000.00-  100.000000       100.00    SETL
38|     SPOP                           30-10-06                                       EON D             SETL
39|     529900LN3S50JPU47S06RXERE20190715DE000104089739200112          2019-07-15 13:42:10
40|XERE 0000003     2 0000000000002   S 31-12-06        5,000.000-          5,000.00  100.000000       100.00    LATE
41|     SPOP          R                31-12-06                                   3+  EON D             BIBL
42|     529900LN3S50JPU47S06RXERE20190715DE000104089739200112          2019-07-15 13:42:10
43|
44|*** Transactions which are settled by cash transfer only are irrevocable and enforceable by the time this report is distributed
45|    but legally fulfilled by receiving the confirmation of the receipt of payment.
46|
47|*** END OF REPORT ***
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