



1 April 2019

Eurex Clearing Readiness Newsflash | OTC Release 9.2 Updates

Dear Clearing Member,

With this readiness newsflash we would like to inform you about some updates on the OTC Release 9.2:

1. New/updated documents
2. Scope enhancement
3. Upcoming tasks and due dates
4. Release contacts

1. New/updated documents

In regards to the OTC Release 9.2, which is planned to go live on Monday, 17 June 2019, Eurex Clearing has published the following (updated) documents in the [Eurex Clearing Member Section](#) under: Technology > EurexOTC Clear > System Documentation > Reports > Simulation

- EurexOTC Clear Reports - Samples & XSDs (Sample for report CB207, CI206 and CC207 will be published mid of April 2019)
- EurexOTC Clear Report Manual

Technology > EurexOTC Clear > System Documentation > GUIs > Simulation

- EurexOTC Clear GUI User Guide

Technology > EurexOTC Clear > System Documentation > Interfaces > Simulation

- FpML Interface Documents
- FpML Interface Sample Messages & XSDs

Technology > EurexOTC Clear > System Documentation > Functional Documents and Guides

- Functional Release Notes OTC Release 9.2

2. Scope enhancement

In addition to the enhancement, which was announced with [Eurex Clearing Circular 015/2019](#), Eurex Clearing will also

- Introduce the new report CC209 in csv-format, which is a subset report of CC204 showing Initial Margin figures.
- Enhance the following reports to show both the internal trade id for the CM and "Basic Direct Client with Member a Member ID":

- Trade Novation Report (CI200/CB200)
- Trade Daily Summary Report (CI201/CB201)
- Full Inventory Report (CB202/CB207)
- Cash Forecast Report (CD200/CD210)
- Settlement Adjustment Report (CD211)
- Intraday Settlement Report (CI280)
- Incremental Risk Report (CI205/CC205)
- Variation Margin Report (CI203/CC203/CC222)
- Preliminary OTC Margin Call Report (CI206)
- OTC Margin Call Report (CI207/CC207)
- Backloaded Portfolio Report (CI218)
- FX Cash Forecast Report (CD220 / CD222)

3. Upcoming tasks and due dates

This impacts the following member groups: OTC IRS/ FX / XCCY. Please find below a list of items with the respective due dates, which we kindly ask you to perform:

Due date	Task
Ongoing	Nominate or update your Release contact for Eurex Clearing's EurexOTC Clear
13 May 2019 (d)	Simulation: Prepare your systems with the updated XSDs for reports and FpML messages
15 May 2019	Simulation: Functionalities and changes are available for testing
14 June 2019	Send the Readiness Statement for OTC Release 9.2 to otcrelease@eurexclearing.com
17 June 2019	Production: Prepare your systems with the updated XSDs for reports and FpML messages

(d = deployment, start of business)

4. Release contacts and new Newsflash subscription procedure

Please review and update your Release Contacts for Eurex Clearing's EurexOTC Clear in the [Eurex Clearing Member Section](#) under Contacts > Release Contacts.

Please consider our new subscription procedure for circulars and newsflashes ([Eurex Clearing Circular 030/2019](#)). As of 15 April 2019, EurexOTC Clear Newsflashes will be distributed on the basis of the new subscription service. To subscribe to Eurex Clearing circulars and readiness newsflashes please visit the [Eurex Clearing website](#) under > Resources > Circular & Newsletter Subscription.

If you have any further questions or comments, please do not hesitate to contact Eurex Clearing Member Readiness support at otcrelease@eurexclearing.com.

Kind regards
Your Customer Readiness Team

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