clear to trade

eurex clearing *circular 131/17*

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LDX IRS Constant Maturity Futures and Rolling Spot Futures: Enhancements to technical trade processing

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Content may be most important for:	**Attachments:**
➲ All departments	none

Currently, for the LDX IRS Constant Maturity Futures and Rolling Spot Futures, Eurex Clearing issues technical trades in order to realign variation margins at open position account level on a daily basis. In order to enhance the processing and identification of technical trades, Eurex Clearing will make the following changes:

FIXML

- TransferReason (tag 830). New value: 131 Price Correction
- TrdType (tag 828). New value: 63 Technical Trade

C7 Clearing GUI

- Tran Type. New value: 131 Price Correction
- Orig Trade Type. New value: D – Technical

CRE Reports

- Trn Typ. New Value: 131 Price Correction
- Trd Typ. New Value: D Technical Transaction

The changes will be active in simulation from **17 January 2018** and in production from **1 March 2018**.

The relevant FIXML volumes 3,4 and 6, FIXML schema files, Report Reference Manual and report schema files will be updated accordingly at the start of simulation and can be found on the Eurex Clearing website www.eurexclearing.com under the following path:

Technology > Eurex Clearing´s C7 > System documentation > Release 4.0

For further information, please contact your Technical Key Account Manager via your VIP number, cts@deutsche-boerse.com or clearing.services-admission@eurexclearing.com.

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