clear to trade

eurex clearing *circular 080/13*

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Recipients: All Clearing Members, Registered Customers of Eurex Clearing AG and Vendors
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EurexOTC Clear for Interest Rate Swaps, Release 2.1: Documentation update

Related Eurex Clearing circular: 066/13

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Content may be most important for:	**Attachments:**
➲ Middle + Backoffice ➲ IT/System Administration ➲ Auditing/Security Coordination	none

Summary:

In connection with the introduction of EurexOTC Clear Release 2.1, Eurex Clearing has updated several functional and technical documents for preparation of the simulation and production start. Please refer to this circular for a list of updated documents.

The release simulation is planned for the period from 16 July to 9 August 2013. Further information about the simulation can be found in the updated Simulation Guide which was published in connection with this circular.

The launch of Release 2.1 in production is scheduled for **12 August 2013**.

The documents have been made available for download in the Member Section on the Eurex Clearing website under the following path:

https://member.eurexclearing.com > Clearing Resources > Releases > EurexOTC Clear > IRS Release 2.1

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EurexOTC Clear for Interest Rate Swaps, Release 2.1: Documentation update

In connection with the introduction of EurexOTC Clear Release 2.1, Eurex Clearing has updated several functional and technical documents for preparation of the simulation and production start.

As announced in Eurex Clearing circular 066/13, Eurex Clearing will extend its EurexOTC Clear service for Interest Rate Swaps (IRS) by the following functionality and services:

- Bulk-Backloading, whereby loading historic IRS deals via a specific Approved Trade Source is possible
- Near Time Clearing, allowing novation immediately after risk check
- Risk enhancements such as enhancement of the "Liquidity Adjustment", adjustment of existing and introduction of new risk reports
- Extension of the EurexOTC Clear Margin Calculator by a so-called "what-if analysis" feature
- Enhancement of the product scope by introducing further calendars and more flexible "trade fees"
- Enhancement of the FpML Interface to allow connectivity of further trade flow providers/Approved Trade Sources
- Enhancement and changes to the EurexOTC Clear interfaces to support the aforementioned enhancements

The following documents have been updated in connection with the abovementioned new functionality and services:

- EurexOTC Clear Risk Methodology Description Interest Rate Swaps (IRS) – Preliminary Version
- FpML Interface Specification – Volume 1: Overview – Updated Programming Version
- FpML Interface Specification – Volume 3: Trade Notification and Take-up Confirmation – Updated Version
- FpML Interface Specification – Volume 3-A: Post Trade Events – Updated Version
- FpML Interface Specification – Volume 3-B: Eurex FpML API for Trade Entry – Programming Version
- FpML API XSD and Samples (Current Version) for Simulation – Updated Version
- Report Manual Interest Rate Swaps (IRS) – Updated Version
- Simulation Guide – Updated Version
- Static Data Form for Clearing Member and Registered Customer (Simulation)
- EurexOTC Clear IRS GUI User Guide – Updated Version
- EurexOTC Clear Margin Calculator User Guide – Updated Version

The documents have been made available for download in the Member Section on the Eurex Clearing website under the following path:

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If you have any questions or require further information, please contact Member Services & Admission at tel. +49-69-211-1 17 00 or send an e-mail to memberservices@eurexclearing.com. For OTC IRS-specific questions, please contact the EurexOTC Clear IRS Helpdesk at tel. +49-69-211-1 28 28 or e-mail OTCClear@eurexclearing.com.

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