

clear to trade



eurex clearing *circular 112/15*

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Recipients: All EurexOTC Clear Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
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EurexOTC Clear for IRS Release 6.0: Documentation update

Related Eurex Clearing circulars: 088/15, 096/15

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Content may be most important for:

☞ All departments

Attachments:

none

Summary:

In connection with the introduction of EurexOTC Clear for IRS Release 6.0, Eurex Clearing has updated several documents.

For a description of the planned changes with EurexOTC Clear for IRS Release 6.0 on 9 November 2015, please refer to Eurex Clearing circular 088/15.

The EurexOTC Clear Release 6.0 simulation is available since 23 September 2015.

Please note that the functions and services introduced with this release will have an impact on interfaces and reports of Eurex Clearing.



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EurexOTC Clear for IRS Release 6.0: Documentation update

In connection with the introduction of EurexOTC Clear for IRS Release 6.0, Eurex Clearing has updated several documents.

The following overview contains all essential information regarding the documents which have been published in the Member Section of the Eurex Clearing website www.eurexclearing.com:

Action	Name of the document/path
Release Update	<ul style="list-style-type: none">• EurexOTC Clear Product List• EurexOTC Clear IRS Procedures Manual (<i>expected publication date mid-October</i>)• EurexOTC Clear Risk Methodology Description - Programming Version
Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > IRS Release 6.0 > Overview and Functionality	
Release Update	<ul style="list-style-type: none">• EurexOTC Clear Sample Reports & XSD - Updated and New Reports
Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > IRS Release 6.0 > EurexOTC Clear Reports	

Please note, that the already available reports FpML API XSDs and EurexOTC Clear Report XSDs can be used for production.

For a description of the changes introduced with EurexOTC Clear for IRS Release 6.0, please refer to Eurex Clearing circular 088/15.

For any EurexOTC Clear IRS functions support and specific questions during simulation, please contact the EurexOTC Clear simulation hotline by phone at +49-69-211-1 25 25 or by e-mail at OTCClear.simulation@eurexclearing.com.

For simulation setup, simulation changes and further support, please contact the EurexOTC Clear Onboarding Team by e-mail at OTCIRS.onboarding@eurexclearing.com.

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