clear to trade

eurex clearing *circular 134/14*

Date: 17 September 2014
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Matthias Graulich

Action required

EurexOTC Clear for Interest Rate Swaps: Decommissioning of "OTC Fund Manager Collateral and Margin Report" postponed to 29 September 2014

Related Eurex Clearing circular: 084/14

Contact: Technical Key Account Manager, via VIP number or cts@deutsche-boerse.com

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

As announced in Eurex Clearing Circular 084/14, the decommissioning of reports CI209 and CC209 in simulation took place on 4 August 2014. Eurex Clearing decided to postpone the decommissioning in production to **29 September 2014**.

Members will be able to monitor margin requirements on Flexible Account Structure level in the "RPTCC050 Daily Margin" report and see surpluses and shortfalls on Flexible Account Structure level in the "RPTCD042 Daily Settlement Statement" report as for any other account. The "CI042 Margin Report" will be available for intraday reporting. These reports are generated by the Eurex Classic System and are available via the Common Report Engine.

The "OTC Fund Manager Collateral and Margin Report" (CI209/CC209) is therefore no longer required and will be decommissioned.

If you have any questions or require further information, please contact your Technical Key Account Manager using your VIP number or via e-mail to: cts@deutsche-boerse.com.

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