clear to trade

e u r e x c l e a r i n g *circular 129/13*

Date: 7 November 2013
Recipients: All Clearing Members, Registered Customers of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

EurexOTC Clear for Interest Rate Swaps, Release 3.0: Documentation update

Related Eurex Clearing circulars: 107/13, 115/13

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

Summary:

In connection with the introduction of EurexOTC Clear Release 3.0, Eurex Clearing has updated the following documents:

- **EurexOTC Clear Procedures Manual**
- **EurexOTC Clear Product list**
- **EurexOTC Clear IRS XML Schemas**
- **OTC IRS Sample Reports**
  Please note: Only those reports are published which are affected by changes.
  For all other reports, already published samples can still be used.
- **EurexOTC Clear Risk Methodology Description Interest Rate Swaps (IRS)**
  Please note: The final version will be available from 11 November 2013.

For a description of the changes introduced with EurexOTC Clear Release 3.0, please refer to Eurex Clearing circular 115/13.

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Amtsgericht
Frankfurt/Main

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

Member Section > Clearing Resources > Releases > EurexOTC Clear > Interest Rate Swaps > IRS Release 3.0 > Functional Manuals/Sample Reports

Please be advised that, due to preparatory work for the release, the EurexOTC Clear production environment will be closed two hours early on **Friday, 8 November 2013**, i.e. at 20:00 CET rather than at the normal time of 22:00 CET. The production schedule on the following Monday, 11 November 2013, will not be affected, nor will the EurexOTC Clear simulation schedule.

Please forward this information to the relevant departments of your institution.

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.

7 November 2013