clear to trade

# eurex clearing *circular 103/16*

**Date:** 12 August 2016
**Recipients:** All EurexOTC Clear Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
**Authorized by:** Thomas Laux

## EurexOTC Clear IRS Release 7.0: Documentation update

**Related Eurex Clearing circular:** 094/16

**Contact:** Group Client Services & Administration, T +49-69-211-1 17 00, memberservices@eurexclearing.com

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

**Summary:**

In connection with the introduction of EurexOTC Clear IRS Release 7.0, Eurex Clearing has updated several documents and provided sample reports and XSDs as well as sample FpML broadcast messages.

For a description of the changes which will be introduced with EurexOTC Clear IRS Release 7.0, please refer to Eurex Clearing circular 094/16 and to the EurexOTC Clear Functional Release Notes.

EurexOTC Clear Release 7.0 will start in simulation on **6 October 2016** and in production on **21 November 2016**.

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

Eurex Clearing AG
Mergenthalerallee 61
65760 Eschborn
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@
eurexclearing.com
Internet:
www.eurexclearing.com

Chairman of the Supervisory Board:
Hugo Bänziger

Executive Board:
Erik Tim Müller (CEO),
Heike Eckert (Deputy CEO),
Matthias Graulich,
Thomas Laux,
Manfred Matusza

Aktiengesellschaft mit
Sitz in Frankfurt/Main
HRB Nr. 44828
USt-IdNr. DE194821553
Amtsgericht
Frankfurt/Main

# EurexOTC Clear IRS Release 7.0: Documentation update

In connection with the introduction of EurexOTC Clear IRS Release 7.0, Eurex Clearing has updated several documents and provided sample reports and XSDs as well as and sample FpML broadcast messages.

For a description of the changes which will be introduced with EurexOTC Clear IRS Release 7.0, please refer to Eurex Clearing circular 094/16 and to the EurexOTC Clear Functional Release Notes.

EurexOTC Clear Release 7.0 will start in simulation on 6 October 2016 and in production on 21 November 2016.

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

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

| **Published documents** | |
|---|---|
| **Action** | **Name of document/Path** |
| Release Update | • EurexOTC Clear Functional Release Notes – Preliminary Version<br>**Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > IRS Release 7.0 > Overview and Functionality** |
| Release Update | • EurexOTC Clear Report Manual – Preliminary Version |
| | • EurexOTC Clear Sample Reports & XSD - Updated and New Reports – Preliminary Version<br>**Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > IRS Release 7.0 > EurexOTC Clear Reports** |

Please consider the following enhancements in the release scope which were not initially mentioned in the release announcement and refer only to the EurexOTC Clear GUI:

- Support for mass confirmation/rejection/authorization for PTEs and actions on bilateral trades via EurexOTC Clear GUI
- Support of multiple trade transfers via EurexOTC Clear GUI
- A new optional field will be added to the FpML Broadcast message to identify backloaded trades

## Simulation Calendar for EurexOTC Clear IRS

Please find the EurexOTC Clear IRS simulation calendar for the period 5 September 2016 to 1 January 2017 attached to this circular.

Detailed information, the current schedule for batch days and simulation focus days can be found on the Eurex Clearing website under the link:

**Member Section > Technology > Simulation > EurexOTC Clear Simulation**

Please note, in the period from 19 September to 23 September 2016 no fee reports (CB185 Daily OTC CCP Fee Statement) will be provided.

## Clean-up of simulation environment

In order to improve quality of the EurexOTC Clear simulation environment in advance of the upcoming Release 7.0 (6 October 2016 in simulation), Eurex Clearing will perform a structured clean-up of old trades in the simulation environment.

Therefore, all trades captured before Monday, 9 May 2016 (start of EurexOTC Clear IRS Release 6.1 Simulation) will no longer be available in the simulation environment. This process will be repeated with every major future release, which means that only trades captured since the deployment date of the current release version will be available in the simulation environment at any given time.

Please do not hesitate to contact your dedicated Key Account Manager at Client Services Clearing or send an e-mail to otcirs.onboarding@eurexclearing.com in case of any queries related to the Clean-up of the simulation environment or if you want to keep your old trades.

## Provision of Readiness Statement

We kindly ask all Clearing Members to acknowledge their readiness for production under EurexOTC Clear IRS Release 7.0 by providing the Readiness Statement by **18 November 2016 at the latest**. The Readiness Statement is attached to the "EurexOTC Clear Functional Release Notes" and is available in the Member Section of the Eurex Clearing website under the path:

**Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > IRS Release 7.0 > Overview and Functionality**

Please do not hesitate to contact Group Client Services & Administration at tel. +49-69-211-1 17 00 or send an e-mail to memberservices@eurexclearing.com if you have any questions related to the above.

12 August 2016