



eurex clearing circular 042/15

Date: 13 April 2015
Recipients: All Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
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EurexOTC Clear for IRS Release 5.1: Documentation update

Related Eurex Clearing Circular: 009/15

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Content may be most important for:

- Middle + Backoffice
- IT/System Administration
- Auditing/Security Coordination

Attachments:

none

Summary:

In connection with the introduction of EurexOTC Clear for IRS Release 5.1, Eurex Clearing has updated the following documents:

- EurexOTC Clear IRS Procedures Manual
- EurexOTC Clear IRS GUI User Guide
- EurexOTC Clear Margin Calculator User Guide + Templates
- EurexOTC Clear IRS Simulation Guide
- EurexOTC IRS Report Manual Release 5.1 + Sample Reports
- EurexOTC FpML API Interface Documents
- FpML API XSD and Samples for Simulation
- FpML Margin Calculator Interface Specification

For a description of the changes introduced with EurexOTC Clear for IRS Release 5.1, please refer to Eurex Clearing circular 009/15.



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- EurexOTC FpML API Interface Documents
- FpML API XSD and Samples for Simulation
- FpML Margin Calculator Interface Specification

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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 > Technology > EurexOTC Clear > Interest Rate Swaps >
IRS Release 5.1**

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. For further inquiries, please contact Member Services & Admission at tel. +49-69-211-1 17 00 or send an e-mail to memberservices@eurexclearing.com.

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