clear to trade

eurex clearing *circular 048/16*

Date: 4 April 2016
Recipients: All EurexOTC Clear Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
Authorized by: Heike Eckert

EurexOTC Clear IRS Release 6.1: Documentation update

Related Eurex Clearing circular: 019/16

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

Summary:

In connection with the introduction of EurexOTC Clear for IRS Release 6.1, Eurex Clearing has updated several documents and provided sample reports and sample FpML messages.

For a description of the changes which will be introduced with EurexOTC Clear IRS Release 6.1, please refer to Eurex Clearing circular 019/16 and to the EurexOTC Clear Functional Release Notes. Please consider some enhancements in the release scope which were not initially mentioned in the release announcement.

EurexOTC Clear Release 6.1 will start in simulation on **9 May 2016** and in production on **13 June 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.

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EurexOTC Clear IRS Release 6.1: Documentation update

In connection with the introduction of EurexOTC Clear IRS Release 6.1, Eurex Clearing has updated several documents and provided sample reports and sample FpML messages.

For a description of the changes which will be introduced with EurexOTC Clear IRS Release 6.1, please refer to Eurex Clearing circular 019/16 and to the EurexOTC Clear Functional Release Notes.

Please consider the following enhancements in the release scope which were not initially mentioned in the release announcement:

- A8 Account available as additional standard agent account
- Change of anonymity rules in the EurexOTC Clear GUI and the FpML API in case the Clearing Broker equals the Executing Broker
- Relaxation of internal trade ID validation
- New field <MtM-2_exCF> in reports CC203 and CC222 for trades in currency JPY (no values for trades in the currencies EUR, GBP, CHF and USD)

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

Functional documents published	
Action	**Document name/path**
Release update	EurexOTC Clear Functional Release Notes **Eurex Clearing Member Section > Technology > Interest Rate Swaps > IRS Release 6.1 > Overview and Functionality**
Release update	EurexOTC Clear Report Manual EurexOTC Clear Sample Reports & XSD – Updated and New Reports **Eurex Clearing Member Section > Technology > Interest Rate Swaps > IRS Release 6.1 > EurexOTC Clear Reports**

Readiness Statement

We kindly ask all Clearing Members to acknowledge their readiness for EurexOTC Clear Release 6.1 production by submitting the Readiness Statement **until 10 June 2016 at the latest**. The Readiness Statement is attached to the "EurexOTC Clear Functional Release Notes" available in the Member Section of the Eurex Clearing website (see above).

For any EurexOTC Clear IRS functional support and specific questions during simulation, please contact the EurexOTC Clear Simulation Hotline at tel. +49-69-211-1 25 25 or send an e-mail to otcclear.simulation@eurexclearing.com.

For simulation setup, simulation changes and further support, please contact the EurexOTC Clear Onboarding Team via e-mail to: otcirs.onboarding@eurexclearing.com.

4 April 2016