clear to trade

eurex clearing *circular 026/17*

Date: 16 March 2017
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Heike Eckert

Changes in monthly processing and reporting of interest on cash collateral

Contact: Your dedicated Key Account Manager

Content may be most important for:	**Attachments:**
➲ Middle + Backoffice ➲ IT/System Administration	none

Currently, the monthly processing as well as the reporting of interest on cash collateral is performed on the first business day of the following month.

Starting with the processing and reporting period for the calendar month March 2017, the interest on cash collateral (debit / credit) will be processed on the second business day of the following calendar month. Hence, the Monthly Interest Report CD230 will be published also on the second business day of the following calendar month.

The change to the monthly processing is necessary in order to account for potential changes in the realised interest for the last business day of the reported month. With the new schedule, it is ensured that interest for the last business day of the respective month is correctly processed and reported.

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