

clear to trade



eurex clearing circular 084/14

Date: 1 July 2014
Recipients: All EurexOTC Clear Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

**EurexOTC Clear for Interest Rate Swaps:
Decommissioning of “OTC Fund Manager Collateral and Margin Report”**

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Content may be most important for:

➔ All departments

Attachments:

none

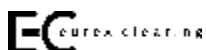
Summary:

With the introduction of Eurex Clearing's new clearing architecture C7 and upcoming changes in Eurex Clearing Prisma, the Flexible Account Structure will be supported across Eurex Clearing.

Members will be able to monitor margin requirements on Flexible Account Structure level in the “RPTCC050 Daily Margin” report and see surpluses and shortfalls on Flexible Account Structure level in the “RPTCD042 Daily Settlement Statement” report as for any other account. The “CI042 Margin Report” will be available for intraday reporting. These reports are generated by the Eurex Classic System and are available via the Common Report Engine.

The “OTC Fund Manager Collateral and Margin Report” (CI209/CC209) is therefore no longer required and will be decommissioned.

Decommissioning of the reports in simulation will take place effective **4 August 2014** and in production as of **15 September 2014**.



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USt-IdNr. DE194821553
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The “EurexOTC Clear IRS Report Manual Release 4.0” will be updated accordingly.

As of 4 August 2014, the document can be downloaded from the Member Section of the Eurex Clearing website www.eurexclearing.com under the following path:

**Member Section > Clearing Resources > Releases > EurexOTC Clear >
Interest Rate Swaps > IRS Release 4.0 > Functional Manuals**

1 July 2014