



07 Jun 2019

No. 058/2019 EurexOTC Clear: Production launch announcement of EurexOTC Clear Release 9.2

1. Introduction

With this circular, Eurex Clearing would like to inform you about the following introductions and changes, which will come into effect on **17 June 2019**:

- Production launch of EurexOTC Clear Release 9.2 (OTC Release 9.2)
- Payment lag of "zero" ("=0") no longer offered for EONIA OIS swaps

Please note that the functions and services introduced have an impact on the interfaces of Eurex Clearing (such as reports and FpML messages).

2. Production launch preparation

Please note that the functions and services introduced with this release (such as reports and FpML messages) will have an impact on the interfaces of Eurex Clearing. In order to prepare for the start of production, please update your systems (e.g. for report processing) with the newly created schemas (e.g. report XSDs), valid for the OTC Release 9.2 introduced on 17 June 2019 (as of start of business).

Please note: After the batch processing on Friday, 14 June 2019, reports are created based on actual OTC Release 9.2 formats. Intraday and end-of-day reports that are created on Monday, 17 June 2019, start of business, will be created based on OTC Release 9.2 formats.

3. EurexOTC Clear Release 9.2 and changes in the product list

As announced with Eurex Clearing circular 015/19 and documented in the Functional Release Notes, there are enhancements and changes relevant for OTC IRS and OTC FX/XCCY Swap participants.

Further details on the above-mentioned enhancements and changes can be found in the functional and technical documentations, which are updated with OTC Release 9.2. The following remaining documents

contain essential information und updates regarding OTC Release 9.2:

- EurexOTC Clear Procedure Manual
- EurexOTC Clear Product List

They are available in the Member Section of the Eurex Clearing website www.eurexclearing.com under:

Member Section > Technology > EurexOTC Clear > System Documentation > Functional Documents & Guide

Payment lag of "zero" ("=0") no longer offered for EONIA OIS swaps

As of Monday, 17 June 2019 (OTC Release 9.2), Eurex Clearing AG will no longer offer EONIA OIS swaps with payment lag "=0". The product list has been updated accordingly. The change is performed in anticipation of the change in publication time of EONIA in October 2019 from in-advance (T) to in-arrears (T+1). The EONIA publication time change is driven by the European Central Bank in cooperation with the European Money Market Institute as part of the implementation of the €STR rate as the EUR overnight risk-free rate. Further information on required adaptations to our clearing services

to support the European benchmark review and reform process will be announced separately.

Recipients: All EurexOTC Clear Clearing Members, Basic Clearing Members, FCM Clearing Members, Disclosed Direct Clients of Eurex Clearing AG, vendors and other affected counterparties

Target groups: Front Office/Trading, Middle + Back Office, IT/System Administration, Auditing/Security Coordination

Contact: client.services@eurexclearing.com

Related circular: 015/19

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