22 Aug 2019

Eurex Clearing Readiness Newsflash | EurexOTC Clear Release 10.0: Documentation update and introduction and simulation information

Dear Eurex Clearing Customers,

Until the end of August 2019, Eurex Clearing is releasing the following documents for OTC Release 10.0, which will go live on Monday, 18 November 2019, as announced in the OTC Release 10.0 Publication Calendar:

Documentation update for OTC Release 10.0

The documents will be available in the Eurex Clearing Member Section under the following path:

Technology > EurexOTC Clear > System Documentation >

- Reports > Simulation > EurexOTC Clear Report Manual/ EurexOTC Clear Reports – Samples & XSDs
- GUIs > Simulation > EurexOTC Clear User Guide/ Prisma Margin Calculator User Guide/ Trade Templates & Field Description
- Interfaces > Simulation > FpML Interface Documentation/ FpML Interface Sample Messages & XSDs
- Functional Documents & Guides > EurexOTC Clear Risk Methodology Description
- Overview > Functional Release Notes (update)

Introduction of Advanced Risk Netting Unit (ARNU)

Eurex Clearing will technically introduce ARNU for the EurexOTC Clear service with OTC Release 10.0. ARNU allows risk netting over more than one agent account (1:n) for the Initial Margin requirement. The activation of this new functionality is planned for the first half of 2020 and will be announced separately. The Functional Release Notes have been updated with the technical changes (new tags in following reports: CD298 (xml), CC233, CC234, CC235 (all csv), and other reports show information about ARNU in existing fields / tags).

Transition from EONIA to the Euro short-term rate (€STR) – publication data change in simulation

On 1 and 2 October 2019, EONIA will move from an in-advance to in-arrears publication (from T to T+1 publication date change). The change in simulation is planned for **2 September 2019**. This change will be reflected in the report CD201 in field <ResetDate><ResetDate>.

For more information on this topic, please refer to the following path: www.eurexclearing.com:

Resources > Initiatives > IBOR Reform.

Clean-up of simulation environment

In order to improve the quality of the OTC simulation environment in advance of its upcoming release, Eurex Clearing will be performing a structured clean-up of old trades in the simulation environment on Monday, **16 September 2019**. Therefore, all trades captured before 10 May 2019 will no longer be available in the simulation environment. Participants who wish to keep these trades, should send an e-mail with the subject "Clean up the simulation environment - excluded accounts" to the Key Account Manager (including Member ID and account) until Friday, **6 September 2019**.

Due to the Libor 1Year (GBP) decommissioning, we will as well archive all IRS which are referencing the 1Y GBP Libor and such trades which use the 1Y GBP Libor fixing for the interpolation of stub rates for stub periods which starts in the future (i.e.: start of stubs > installation date of Rel. 10 in SIMU).

Changes on reports with C7 Release 6.0

There will be some changes on the reports that will be implemented with C7 Release 6.0, which might be relevant for EurexOTC Clear Members as well:

- RPTCD033, RPTCD042 and RPTCD045 will only be available in .csv & .xml format
- RPTCD009 will be obsolete as of 18 November 2019, RPTCD043 will be obsolete end of 2019

Please consider the Eurex Clearing Readiness Newsflashes regarding C7 which will be sent out soon.

If you have any questions or require further information, please contact client.services@eurexclearing.com.

Kind regards,

Your Client Services Team

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