

## Clearing Circular 43/2021

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# Update to security collateral reports

## Summary

ECC announces the correction of an inconsistency in reporting caused by a change on the collateral values calculation for securities introduced in production on 4 October 2021. This change is only relevant for Clearing Members. Non-Clearing Members or Direct Clearing Participants are not affected.

The following reports will be amended:

- CD031 Daily Collateral Valuation
- Admissible Securities file 00ADMISECUPUBLI\*.CSV

This change will be implemented in production on **1 November 2021**. In simulation, this will be available on **26 October 2021**. The schema files and Report Reference Manual will be updated accordingly in the next few days.

All documentation will be available on the Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following link:

Support > Initiatives > C7 Releases > C7 Release 8.0 > System Documentation

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## Update to security collateral reports

With a change on the collateral values calculation for securities, an increase in calculation precision has been introduced in production on 4 October 2021. In order to allow Clearing Members to reconcile the collateral value calculation for securities, the following changes will be introduced:

The report CD031 “Daily Collateral Valuation” will be adjusted to meet the new calculation method of the Collateral Management Service. The xml field “secuEvalPct” will be updated to Numeric 8.5 format.

In addition, the Admissible Securities file “00ADMISECUPUBLI\*.CSV” will be enhanced in column “EvalPct” to three decimal places (eg. 95.321).

Both reports are made available via Common Report Engine.

The changes will be activated as follows:

- Simulation: on 26 October 2021
- Production on 1 November 2021.

The change will consequently be carried over to Production C7 Release 8.0 on 22 November 2021 and C7 Release 8.1 on 27 June 2022.

The schema files and Report Reference Manual will be updated accordingly in the next few days.

All documentation will be made available on the Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) on under the following links:

Support > Initiatives > C7 Releases > C7 Release 8.0 > System Documentation

Support > Initiatives > C7 Releases > C7 Release 8.1 > System Documentation