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e u r e x c l e a r i n g *circular 138/14*

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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Eurex Clearing FIXML Interface: New broadcast queue and messages for collateral transactions

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Content may be most important for:	**Attachments:**
Ü All departments	none

Summary:

Eurex Clearing will enhance its Collateral Management Services by introducing a new event-driven FIXML *CollateralTransaction* queue, allowing Clearing Members to access two new broadcast messages via the existing FIXML Interface:

- *CollateralAssignment*
  This message will be created for each individual cash and non-cash collateral withdrawal and deposit.
- *CollateralReport*
  This message will contain the actual collateral balance following the collateral transfer as confirmed via the *CollateralAssignment* message.

Both messages will be sent to the new FIXML *CollateralTransaction* queue. The queue is exclusively available to Clearing Members. The associated messages represent collateral movements of the Clearing Member, its Non-Clearing Members and Registered Customers.

Use of the new queue is optional for both AMQP and WebSphere MQ transport layer users. Clearing Members can request broadcasts on their WebSphere MQ queue from their Technical Key Account Manager.

The new FIMXL queue will be made available in simulation on **2 October 2014** and in production on **20 October 2014**.

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Overview

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Functional description

The new FIXML messages *CollateralAssignment* and *CollateralReport* enable Clearing Members to receive the following detailed real-time information:

- The *CollateralAssignment* message contains the transaction type, the collateral type and the quantity for the reflecting collateral pool.
- The *CollateralReport* message contains the adjusted collateral balance for the reflecting collateral pool.

Both messages will be distributed across all segregation models and collateral pools under the Clearing Member in case of cash as well as non-cash collateral movements.

Technical description

The two new FIXML messages will be sent to the new *CollateralTransaction* broadcast queue via the transport layers AMQP or WebSphere MQ of the existing Eurex Clearing FIXML Interface. The queue is exclusively available to Clearing Members and its use is optional.

Existing AMQP users can integrate the new queue without further configuration at Eurex Clearing.

For all existing WebSphere MQ users a queue without content is set up on the Eurex Clearing WebSphere MQ server. In order to receive the new broadcasts, Clearing Members have first to configure their WebSphere MQ server in consultation with Eurex Clearing's WebSphere MQ administrators by sending an e-mail to MQAdmin@eurexclearing.com to connect towards this new queue on the Eurex Clearing WebSphere MQ server. Afterwards, they should contact their Technical Key Account Manager for the requesting of broadcasts on their WebSphere MQ queue.

Documentation and additional sources of information

For further information please refer to the updated Eurex Clearing Messaging Interfaces documentation for the Eurex Clearing classic system and C7 on the Eurex Clearing website www.eurexclearing.com.

The following documents contain a description of the two new FIXML messages:

- "Eurex Clearing FIXML Interface Specification – Volume 3"
- "Eurex Clearing FIXML Interface Specification – Volume 6".

The new queue was incorporated in the following documents:

- "Eurex Clearing Messaging Interfaces – Connectivity A"
- "Eurex Clearing Messaging Interfaces – Connectivity E".

All documents are available for download under the following links:

Technology > Eurex Clearing classic system > System documentation > Eurex Clearing Interfaces

Technology > Eurex Clearing's C7 > System documentation > Release 1.0 > Eurex Clearing Interfaces

Contacts

If you have any questions or require further information, please contact Trading & Clearing Services at tel. +49-69-211-1 17 00 or e-mail memberservices@eurexclearing.com.

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