



eurex clearing circular 055/15

Date: 26 May 2015
Recipients: All EurexOTC Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
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EurexOTC Clear for IRS Release 5.1: Production announcement, documentation update and new public keys for the AMQP broker

Related Eurex Clearing circular: 009/15

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Content may be most important for:

- ➡ Middle + Backoffice
- ➡ IT/System Administration
- ➡ Auditing/Security Coordination

Attachments:

none

Summary:

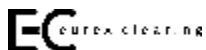
With this circular, Eurex Clearing announces the production launch of EurexOTC Clear Release 5.1 on **1 June 2015**. EurexOTC Clear Release 5.1 comprises of the following enhancements:

- Enhanced netting and new netting parameters
- Further Margin Calculator enhancements
- New fields in the reporting and interface structure

For a detailed description of the changes introduced with EurexOTC Clear Release 5.1, please refer to Eurex Clearing circular 009/15 and to the Functional Release Notes. In connection with this introduction, Eurex Clearing has updated the following documents:

- Eurex Clearing FpML Interface Volume 3: Trade Notification and Take Up Confirmation
- FpML API XSD and Samples (Current Version) for Production & Simulation

New SSL/TLS certificates will be installed on the AMQP brokers used for the Eurex Clearing FpML Interface in production which have to be installed on the client side. The new certificates will be activated in the production environment as of start of business on **1 June 2015**.



EurexOTC Clear for IRS Release 5.1: Production announcement, documentation update and new public keys for the AMQP broker

Production announcement

With this circular, Eurex Clearing announces the production launch of EurexOTC Clear Release 5.1 on 1 June 2015. EurexOTC Clear Release 5.1 comprises of the following enhancements:

- Enhanced Netting and new netting parameters
- Further Margin Calculator enhancements
- New fields in the reporting and interface structure

On this date, all functional and technical changes as described in the Functional Release Notes will be activated and become available to the Members.

Please note that the additional fields for the Unique Swap Identifier (USI) and Unique Trade Identifier (UTI) in the reports and FpML messages, as announced with Eurex Clearing circular 036/15, will become available later in simulation and production. The planned delivery dates for these changes are:

- Simulation: 8 June 2015
- Production: 1 July 2015

Documentation update

In connection with the introduction of EurexOTC Clear IRS Release 5.1, Eurex Clearing has updated the following documents:

- Eurex Clearing FpML Interface Volume 3: Trade Notification and Take Up Confirmation
- FpML API XSD and Samples (Current Version) for Production & Simulation¹

The following changes have been incorporated in the documents:

- The 'nettingType' element, introduced with EurexOTC IRS Release 5.1 has been added to the Eurex Clearing FpML Interface Volume 3
- The Netting Notification sample message has been adjusted due to enhanced netting introduced with EurexOTC IRS Release 5.1
- The XSD schemas and sample messages have been modified to reflect changes due to regulatory requirements.

The documents have been made available for download in the Member Section on the Eurex Clearing website www.eurexclearing.com under the following path:

Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > IRS Release 5.1 > Interfaces

New public keys for Members using the AMQP for Eurex Clearing FpML Interface

New SSL/TLS certificates will be installed on the AMQP brokers used for the Eurex Clearing FpML Interface in production. They will replace the existing certificates which are approaching their expiration date. The certificates will be signed by the Comodo certification authority (CA). The root and intermediate certificates of the CA can be downloaded at:

<https://support.comodo.com/index.php?/Default/Knowledgebase/Article/View/620/1/which-is-root-which-is-intermediate>

¹ The FpML API XSD and samples will become available with the launch of the fields in the simulation environment on 8 June 2015

The new public keys can be downloaded in the Member Section of the Eurex Clearing website www.eurexclearing.com via the following link:

Member Section > Technology > EurexOTC Clear > Interest Rate Swaps > Network Access

In order to make the client application accept the server certificate during the connection establishment, the public keys of the AMQP brokers or the public keys of the CA have to be installed on the client side. The client application has to be able to access the certificates. More details about the SSL/TLS configuration of different AMQP libraries can be found in the Volume B of Eurex Clearing Messaging Interfaces documentation.

The new certificate will be activated in the production environment as of start of business on 1 June 2015.

If you have any questions or require further information, please contact Trading & Clearing Services at tel. +49-69-211-1 17 00 or send an e-mail to memberservices@eurexclearing.com. For EurexOTC Clear IRS-specific questions, please contact the EurexOTC Clear IRS Helpdesk at tel. +49-69-211-1 28 28 or e-mail OTCClear@eurexclearing.com.

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