X-pand into the Future

eurex circular 094/12

Date: May 7, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Jürg Spillmann

⚠ **High priority**

Eurex Release 14.0: Eurex Clearing FIXML Interface: Introduction Dates for additional Features

Related Eurex Circulars: 183/11, 242/11, 251/11, 277/11, 007/12, 036/12

Contact: Member Services & Admission, tel. +49-69-211-1 17 00,
E-mail: memberservices@eurexchange.com

Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- IT/System Administration

Attachments:
none

Summary:

Eurex Clearing plans to replace VALUES API requests currently used by member applications by FIXML messages in 2012. This circular provides an overview of the planned features and their introduction dates in simulation and production.

In this context, please note the following issues:

- Effective second quarter 2013, the Eurex Clearing FIXML Interface will replace VALUES API as clearing interface.
- Support for the MISS architecture will be decommissioned effective second quarter 2013.
- Eurex recommends all members to start their migration activities as early as possible.

The Eurex Clearing FIXML Interface specifications and schema files are available in the Member Section on the Eurex website www.eurexchange.com under the following link:

Member Section > Current Eurex Releases > Eurex 14.0 > Interfaces > Eurex Clearing FIXML Interface

Eurex Release 14.0: Eurex Clearing FIXML Interface: Introduction Dates for additional Features

Independent from release introductions, the implementation of the Eurex Clearing FIXML Interface uses an incremental development methodology. The following table contains an overview of the planned features and their introduction dates in simulation and production:

Feature	Documentation	Simulation	Production
Trade Confirmation Broadcast as Trade Capture Report	✓	✓	✓
Trade Adjustments	✓	✓	✓
Give-Up/Take-Up	✓	✓	✓
Trade Capture Reports for Flexible Contracts Functionality	✓	✓	✓
EurexOTC Block Trade Functionality	✓	✓	✓
Strategy Functionality for EurexOTC Block Trades	✓	May 09	July 06
EurexOTC Vola Functionality	✓	May 09	July 06
EurexOTC EFP-FIN	May 14	June 15	July 06
EurexOTC-EFP-Index	May 14	June 15	July 06
EurexOTC-EFS	May 14	June 15	July 06
Position Update Confirmation Broadcast for Manual/Automatic Exercises	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Assignments	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Notification	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Allocations	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Position Account Transfer	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Partial Position Transfer (Classic & Real Time)	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Position Reopening	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Close-Out	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Position Full Transfer	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Futures Creation	June 11	July 13	Sept. 21
Position Update Confirmation Broadcast for Capital Adjustment	June 11	July 13	Sept. 21
Flexible Contracts Clearing Broadcast	June 11	July 13	Sept. 21
Flexible Contracts Clearing Requests & Responses	July 09	Aug. 08	Sept. 21
End-of-Assignment Broadcast	Sept. 03	Sept. 28	Nov. 05
Broadcast of R-Factor for Corporate Actions	Sept. 03	Sept. 28	Nov. 05
Broadcast of Series Information	Sept. 03	Sept. 28	Nov. 05
Broadcast of Settlement Prices	Sept. 03	Sept. 28	Nov. 05
Connection via AMQP	✓	✓	✓
Connection via WebSphere MQ	✓	Q3/2012	Q3/2012

✓ = already implemented

In line with the introduction of new features in the Eurex Clearing FIXML Interface, documentation will be released incrementally on the listed dates as well. The updated documents and schema files will be published in the Member Section of the Eurex website www.eurexchange.com. This documentation and the public keys can be downloaded under the following link:

Member Section > Current Eurex Releases > Eurex 14.0 > Interfaces > Eurex Clearing FIXML Interface

To provide members better insight into the Eurex Clearing FIXML Interface, a series of online screencasts has been published on the Eurex website under the link:

Technology > Eurex Release 14.0 > Education

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