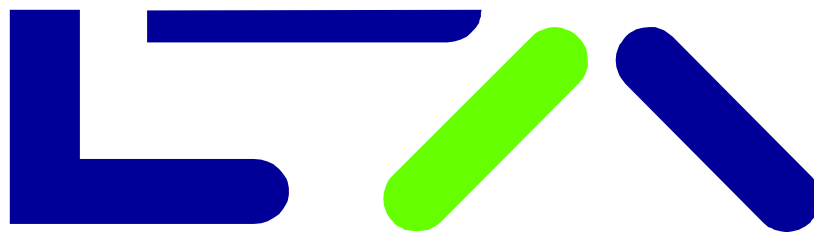


X-pand into the Future



eurex circular 124/12

Date: June 1, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich,
all Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Jürg Spillmann



Action required

Eurex Release 14.0: Eurex Clearing FIXML Interface: AMQP Queue Modifications

Related Eurex Circulars: 183/11, 007/12, 094/12, 098/12

Contact: Member Services & Admission, tel. +49-69-211-1 17 00,
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Content may be most important for:

Ü IT/System Administration

Attachments:

none

Summary:

Currently, the FIXML Interface does not differentiate between messages resulting from Clearing Members' own transactions and between messages resulting from the transactions of affiliated Non-Clearing Members. Eurex Clearing has decided to modify the AMQP queue setup for Clearing Members in such a way, that this differentiation will be made in the future. Additionally, Eurex Clearing will add another queue for all Members containing all Public Broadcast Messages.

The change of the queue setup will become effective in **simulation** after the simulation batch on **June 14, 2012** and in **production** on **July 6, 2012**. Details of the changes to the AMQP queues are shown in this circular. Request and response queues will remain unchanged.

For further details, please refer to Volume 2 of the Eurex Clearing FIXML documentation which is available in the Member Section on the Eurex website www.eurexexchange.com under the following path:

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



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Eurex Release 14.0: Eurex Clearing FIXML Interface: AMQP Queue Modifications

Currently, the FIXML Interface does not differentiate between messages resulting from Clearing Members' own transactions and between messages resulting from the transactions of affiliated Non-Clearing Members. Eurex Clearing has decided to modify the AMQP queue setup for Clearing Members in such a way, that this differentiation will be made in the future. Additionally, Eurex Clearing will add another queue for all Members containing all Public Broadcast Messages.

The change of the queue setup will become effective in **simulation** after the simulation batch on **June 14, 2012** and in **production** on **July 6, 2012**.

Details of the AMQP queues are shown in the following tables. The first table gives details about the differentiation between the Non-Clearing Member queue and the queue for the Clearing Member's own transactions.

Queue Name	Content	Remarks
broadcast.<MemberAccount>.TradeConfirmation	Trade Confirmations resulting from own transactions	Existing queue
broadcast.<MemberAccount>.TradeConfirmationNCM	Trade Confirmations for a Clearing Member resulting from transactions of its Non-Clearing Members	New queue for Clearing Member
broadcast.<MemberAccount>.Workflow	Workflow broadcasts resulting from own actions, e.g. Give-Up/Take-Up	Existing queue
broadcast.<MemberAccount>.WorkflowNCM	Workflow broadcasts resulting from actions of affiliated Non-Clearing Members, e.g. Give-Up/Take-Up	New queue for Clearing Member
broadcast.<MemberAccount>.Public	Public Broadcast information, e.g. Settlement Prices	New queue for all Members

The following table shows which messages are routed into which queue. Please note that in the Queue column "TradeConfirmation" also stands for "TradeConfirmationNCM" and "Workflow" also stands for "WorkflowNCM".

Feature	Queue
Trade Confirmation Broadcast as Trade Capture Report	TradeConfirmation
Position Update Confirmation Broadcasts	TradeConfirmation
Trade Adjustments	Request, Response & Workflow
EurexOTC Trade Entry Services	Request, Response & Workflow
Give-Up/Take-Up	Request, Response & Workflow
End-of-Assignment Broadcast	Public
Broadcast of R-Factor for Corporate Actions	Public
Broadcast of Series Information	Public
Broadcast of Settlement Prices	Public

Request and response queues will remain unchanged.

For further details, please refer to Volume 2 of the Eurex Clearing FIXML documentation which is available in the Member Section on the Eurex website www.eurexchange.com under the following path:

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June 1, 2012