clear to trade

eurex clearing *circular 011/12*

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Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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⚠ **High priority**

EurexOTC Clear: Eurex Clearing FpML and further technical Documents

Related Eurex Clearing Circular: 006/12

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Content may be most important for:

Ü Front Office/Trading
Ü Middle + Backoffice
Ü Revision/Security Coordination

Attachments:

Only on Eurex Clearing website:

1. Eurex Clearing FpML Interface Specification – Volume 1: Overview
2. Eurex Clearing FpML Interface Specification – Volume 2: Connectivity
3. Eurex Clearing FpML Interface Specification – Volume 3: Trade Notification & Take-up Confirmation
4. EurexOTC Clear GUI User Guide (updated version)
5. EurexOTC Clear Report Manual (updated version)
6. EurexOTC Clear XML Converter and EurexOTC Clear XML Converter Release Notes

Summary:

Eurex Clearing has published documents for the Eurex Clearing FpML Interface as well as further new and updated technical documents mentioned in this circular.

Particularly with regard to the Eurex Clearing FpML Interface, we recommend that interested members instruct their Independent Software Vendors (ISVs) in a timely manner to adjust the vendor applications used.

The documents mentioned in this circular have been published on the Eurex Clearing website for download under the following path:

www.eurexclearing.com > Member Section > Current CCP/OTC Releases > EurexOTC Clear > Interest Rate Swaps

Click here for direct access:
https://www.eurexchange.com/members/releases/otc_clear/

For any questions or further information you may require, please contact Matthias Rohe on tel. +49-69-211-1 78 86.

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Eurex Clearing FpML Interface documentation

The documents described in this section are geared towards system designers and programmers who intend to develop/adjust their client applications in order to enable interaction with the Eurex Clearing FpML Interface.

Eurex Clearing FpML Interface Specification – Volume 1: Overview

Document "Volume 1: Overview" contains an overview of the Eurex Clearing FpML Interface regarding supporting functionalities, the operation time, the interface message layout and an outline of the system with its main components.

Eurex Clearing FpML Interface Specification – Volume 2: Connectivity

Document "Volume 2: Connectivity" focuses on the connection to the Eurex Clearing FpML Interface via AMQP as technical transport layer for receiving FpML messages. It contains information about:

- the requirements for infrastructure
- the AMQP Model
- the types of communication (Request – Response communication, Broadcasts) and communication phases

As described in the document, it is required to generate a certificate for the set-up of the Eurex Clearing FpML Interface and upload the certificate in the Eurex Member Section. The functionality will be available in the Member Section for simulation as of the beginning of April 2012.

Eurex Clearing FpML Interface Specification – Volume 3: Trade Notification & Take-up Confirmation

Document "Volume 3: Trade Notification & Take-up Confirmation" describes the basic structure of messages exchanged via the Eurex Clearing FpML Interface. It also explains in detail the flow of "Trade Notification" and "Take-up Confirmation" messages.

The documents have been published on the Eurex Clearing website for download under the following path:

www.eurexclearing.com > Member Section > Current CCP/OTC Releases > EurexOTC Clear > Interest Rate Swaps > Interfaces

Click here for direct access:

https://www.eurexchange.com/members/releases/otc_clear/irs_interfaces_en.html

New and updated technical documents

The following new and updated functional and technical documents have been published on the Eurex Clearing website for download under the following path:

www.eurexclearing.com > Member Section > Current CCP/OTC Releases > EurexOTC Clear > Interest Rate Swaps > Technical Manuals

Click here for direct access:
https://www.eurexchange.com/members/releases/otc_clear/irs_manuals_technical_en.html

EurexOTC Clear GUI User Guide (updated version)

This document describes the usage oft he EurexOTC Clear GUI, the browser-based GUI for OTC-traded interest rate products. The GUI provides clearing members with real-time access to their transactions and the transactions of their affiliated customers. It supports trade entry (Take-up) and a number of post-trade events on transactions in the clearing process.

The document has been updated and now contains additional information about generation and upload of the certificate.

EurexOTC Clear Report Manual (updated version)

The document offers a detailed description of the structure and content of the reports provided in connection with EurexOTC Clear for interest rate swaps (purpose, frequency, field descriptions, recipients). This document describes both clearing reports and risk reports.

The document has been updated and direct links to sample reports available on the Eurex Clearing website have been added.

EurexOTC Clear XML Converter and EurexOTC Clear XML Converter Release Notes

EurexOTC Clear reports are generated in XML format. Eurex provides a converter for easily converting the reports to CSV format. Information for installation and usage of the converter is contained in the EurexOTC Clear XML Converter Release Notes.

Please note:
The XML converter purely serves as an assistant tool convert reports from a “machine readable” format (XML) to a “person readable” format (CSV). Therefore, the converter is not supported as a production tool.

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