

clear to trade



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Recipients: All EurexOTC Clear Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
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Eurex Clearing FpML and Margin Calculator Interface: AMQP software upgrade

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Content may be most important for:

☞ All departments

Attachments:

none

The AMQP software used on the Eurex Clearing's FpML and Margin Calculator Interfaces will be upgraded to a newer software release (Red Hat MRG Messaging 3.0). Clearing Members and ISVs using the AMQP connectivity should test their applications during the simulation period and should consider upgrading the AMQP libraries used in their software to the latest available versions. Members using the WebSphere MQ connectivity are not affected by this change.

After the upgrade, AMQP connections will be possible only using the Transport Layer Security (TLS) protocol. To address security concerns (see CVE-2014-3566) connections using the Secure Socket Layers (SSL) protocol will not be possible anymore. Following TLS cipher suites are recommended and supported by Eurex Clearing's AMQP brokers :

- SSL_RSA_WITH_3DES_EDE_CBC_SHA
- TLS_RSA_WITH_AES_128_CBC_SHA
- TLS_RSA_WITH_AES_256_CBC_SHA

Support for other cipher suites is not guaranteed. Existing certificates used for the authentication will still be valid and do not need to be replaced.

The upgraded software will be available in the simulation environment as of start of business on **3 November 2015** and in the production environment as of start of business on **7 December 2015**.

Volume 2 of the FpML Interface documentation describing the connectivity options has been replaced by Eurex Clearing Messaging Interfaces - Connectivity documentation. Volumes A, B and E of the connectivity documentation are available for download on the Eurex Clearing website www.eurexclearing.com under the following link:

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

All OTC technical documents (Volume 3) are available for download in the Member Section of the Eurex Clearing website under the following path:

Technology > EurexOTC Clear > Interest Rate Swaps -> IRS Release 6.0 > Eurex Clearing FpML Interfaces



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