

Eurex Clearing

Eurex Clearing Messaging Interfaces Connectivity  
A: Connectivity

Date	Rel.	Change
1 March 2021	7.1	Updated list of unsupported SSL and TLS protocol versions (chapter 4.2)
9 June 2021	8.0	No changes for C7 Release 8.0
7 Sept 2021	8.1	No changes for C7 Release 8.1
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Date	Vers.	Change
4 April 2022	1.0	Update on ciphers (chapter 4.2)
7 October 2022	1.1	Update on Infrastructure requirements (chapter 2)
25 November 2024	1.2	Updates on chapter 4.1 ff
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9 April 2025	1.4	Update on openssl examples and minor corrections
1 June 2026	1.5	Minor corrections in chapter 4.1

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**Abstract**

This document provides information about the connectivity for the Eurex Clearing FIXML/FpML/Margin Calculator Interface. This document is intended to be a guide for Members interested in connecting to either the FIXML, FpML and/or Margin Calculator interface.

**Keywords**

Eurex Clearing FIXML Interface, Eurex Clearing FpML Interface, Eurex Clearing Margin Calculator Interface, Eurex Clearing, EurexOTC, Advanced Message Queuing Protocol, AMQP, WebSphere MQ, Clearing, FIX, FIXML, FpML

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## **1 Introduction**

### **1.1 Overview**

#### **1.1.1 Eurex Clearing FIXML Interface**

The Eurex Clearing FIXML Interface provides Eurex Clearing Members with a highly flexible, standards compliant and cost-effective way to use Eurex Clearing services. Based on this interface, Members are allowed to choose and deploy their own operating systems and access interfaces.

#### **1.1.2 Eurex Clearing FpML Interface**

The Eurex Clearing FpML Interface provides EurexOTC Members with a highly flexible, standards compliant and cost-effective way to use EurexOTC Clear services. Based on this interface, Members are allowed to choose and deploy their own operating systems and access interfaces.

#### **1.1.3 Eurex Clearing Margin Calculator Interface**

The Eurex Clearing Margin Calculator Interface provides EurexOTC Members with a highly flexible, standards compliant and cost-effective way to use EurexOTC Clear Margin Calculator service. Based on this interface, Members are allowed to choose and deploy their own operating systems and access interfaces. Messages for the Margin Calculator Interface are based upon and compliant to the widely used FpML standard.

#### **1.1.4 Eurex Clearing Trade Entry Interface**

The Eurex Clearing Trade Entry Interface provides EurexOTC Approved Trade sources with a highly flexible, standards compliant and cost-effective way to use EurexOTC Clear services. Based on this interface, Approved Trade sources may choose and deploy their own operating systems and access interfaces.

#### **1.1.5 AMQP**

The Advanced Message Queuing Protocol (AMQP) constitutes the preferred transport layer for delivering messages. AMQP is an open standard with a specific focus on the financial services industry which can be used royalty free. Members can choose the platform and programming language for their client applications. More information is available at the AMQP homepage:

o <http://www.amqp.org/>

### **1.1.6 WebSphere MQ**

WebSphere MQ is a message-oriented middleware provided by IBM and can be used as an alternative to AMQP for the delivery of messages. More information about WebSphere MQ can be found on the webpages of IBM:

- o <https://www.ibm.com/software>

### **1.1.7 FIXML**

Application layer messages on the Eurex Clearing FIXML Interface are based upon and compliant to the widely used FIX standard. FIXML is the XML vocabulary for creating Financial Information eXchange (FIX) protocol messages based on XML.

The Futures Industry Association (FIA)/Futures and Options Association (FOA) initiative for standardized post-trade processing has chosen FIX as the standard communication protocol. The specification of FIX 5.0 SP2 is provided here:

- o <https://www.fixtrading.org/standards/fix-5-0-sp-2/>

To learn more about supported FIX/FIXML messages, please refer to “Volume 1: Overview” and volumes 3-5 which are available for download in the public section of the Eurex Clearing website.

### **1.1.8 FpML**

Application layer messages on the Eurex Clearing FpML Interface are based upon and compliant to the widely used FpML standard. FpML – Financial products Markup Language – is the industry standard for complex financial products which is based on XML.

The specification for FpML 5.6 is provided here:

- o <http://www.fpml.org>

To learn more about supported XML/FpML messages, please refer to “Volume 1: Overview”, and the documents of Volume 3 which are available for download in the Member Section of the Eurex Clearing website.

## **1.2 Intended audience**

This document is intended for IT professionals and decision takers who must know how to connect their in-house infrastructure and applications to the services offered by the Eurex Clearing FIXML Interface, the Eurex Clearing FpML Interface or the Eurex Clearing Margin Calculator Interface.

## **1.3 Eurex Clearing Messaging Interface Connectivity documentation**

The Eurex Clearing FIXML Interface, Eurex Clearing FpML Interface and Margin Calculator share common connectivity documents for AMQP and WebSphere MQ:

- **A: Overview (this document)**
- B: AMQP Programming Guide
- E: AMQP Setup and Internals

All “Eurex Clearing Interfaces – Connectivity” documents are available for download on the Eurex website under the following paths:

For Eurex Clearing’s C7:

<https://www.eurex.com/ec-en/>

*Support > Technology > C7 > Supporting documents*

Simplified (especially error & exception handling and logging) code examples to provide better overview of the functionality are available for download on GitHub.

- <https://github.com/Eurex-Clearing-Messaging-Interfaces>

## **1.4 Eurex Clearing FIXML Interface documentation**

The Eurex Clearing FIXML Interface documentation is organized as follows:

- Volume 1: Overview
- Volume 3: Transaction & Position Confirmation
- Volume 4: Transaction & Position Maintenance
- Volume 5: Public Broadcasts
- Volume 6: Message Samples

All documents and the public keys of the AMQP broker are available for download in the public section of the Eurex Clearing website under the following paths:

For Eurex Clearing’s C7:

<https://www.eurex.com/ec-en/>

*Support > Initiatives & Releases > C7 Releases > C7 Release XX > Interfaces*

<https://www.eurex.com/ec-en/>

*Support > Technology > C7 > Supporting documents*

## **1.5 Eurex Clearing FpML Interface, Margin Calculator Interface and Trade Entry Interface documentation**

The Eurex Clearing FpML Interface and Eurex Clearing Margin Calculator Interface documentation is organized as follows:

- Volume 1: Overview
- Volume 3: Trade Notification & Take-Up Confirmation
- Volume 3-A: Post Trade Events
- Volume 3-B: EurexOTC Eurex FpML API for Trade Entry

- Volume 3-C: EurexOTC Clear Margin Calculator Interface

All documents and the public keys of the AMQP broker are available for download in the Member Section of the Eurex Clearing website under the following path:

<https://membersection.deutsche-boerse.com>

<https://www.eurex.com/ec-en/>

*Support > Technology > C7 > Supporting documents*

## 1.6 Conventions used in this document

**Cross references** to other chapters within this document are always clickable but not marked separately.

**Hyperlinks** to websites are underlined.

Changes applied to this document after the last version has been published (other than grammar/spelling corrections) are marked with a change bar in the left margin as demonstrated in this paragraph. Old change bars will be removed from version to version.

## 1.7 Organization of this document

- Chapter 2 – Infrastructure Requirements
  - Information about the technical connection needed for the new service
- Chapter 3 – Transport Layer
  - Overview of the transport layers available
- Chapter 4 - AMQP
  - Describes how AMQP is working as a transport layer
- Chapter 5 – WebSphere MQ
  - Describes how Eurex Clearing is using WebSphere MQ
- Chapter 6 – Setup for outsourced Back Offices
  - Outlines the proposed setup solution for insourcing firms
- Chapter 7 – Glossary of Terms and Abbreviations
  - Glossary of terms and abbreviations used through the document

## 2 Infrastructure requirements

To access the Eurex Clearing FIXML, FpML, and the Trade Entry Interface, one of the following connection types is required:

- AMQP
- Eurex Multi-Interface Channel connection on a leased line or via VPNWebSphere MQ
  - z/OS connection to Deutsche Börse Group. Existing z/OS connections may be re-used
- The Eurex Clearing Interface Channel (CIC) uses the same technology as the Eurex MIC. Eurex CIC is available for customers of Eurex Clearing, which have no legal contract with Eurex Frankfurt to enable these customers access to the Eurex Clearing FIXML, FpML and the Trade Entry Interface. The Eurex CIC and the Eurex MIC cannot share the same leased line/iAccess connection AMQP
  - Eurex Clearing-Interface Channel connection on a leased line or via VPN
- WebSphere MQ
  - z/OS connection to Deutsche Börse Group. Existing z/OS connections may be re-used

To access the Eurex Clearing Margin Calculator Interface one of following connection types is required:

- AMQP
  - Risk Data Channel connection on a leased line or via VPN.

z/OS connections usually have a lower bandwidth than the Multi-Interface channel. The z/OS connection currently supports 64kBit/s, 128kBit/s, 256kBit/s, 512kBit/s or 1Mbit/s. The minimum bandwidth for the Multi Interface Channel or the Risk Data Channel is 1Mbit/s. The pricing for the connections is based on the bandwidth ordered.

Network related information for the AMQP connection of the Eurex Clearing FIXML, FpML, the Trade Entry and the Eurex Clearing Margin Calculator interface can be found in the “Eurex Exchange and Eurex Clearing Network Access Manual”. This document is available in the public section of the Eurex Clearing website under the following path:

<https://www.eurex.com/ec-en/>

*Support > Technology > C7 > Network Access*

Please note that the server certificates and the network addresses for the AMQP broker for the Eurex Clearing FIXML, FpML, Trade Entry and the Eurex Clearing Margin Calculator Interface differ.

Network related information for the WebSphere MQ connection is made available during the setup process for WebSphere MQ connections.

## 2.1 Bandwidth requirement estimation

Eurex Clearing highly recommends ensuring that the bandwidth of the used lines for connections to Eurex Clearing have enough spare resources to be able to process all messages in a reasonable timeframe on very high-volume days. It is recommended to order an increased line capacity in time.

### 2.1.1 Eurex Clearing FIXML Interface

#### 2.1.1.1 Trade confirmations, workflow broadcasts and requests & responses

The bandwidth requirements for using the Eurex Clearing FIXML Interface can be calculated based on the number of messages sent/delivered per business day and the size of the messages. The size of the functional messages can be calculated using their FIXML layouts, which can be found in the other volumes of this documentation.

The following estimations are based on the following assumptions:

- All figures for the required bandwidth calculation assume that 100,000 messages are sent or received.
- The average size of a message is 1,100 Bytes long. This applies to Trade Confirmations, which are assumed to have the highest share of the messages, as well as for other messages which are currently of approximately the same size.
- The header for each AMQP message is assumed to be 128 Bytes.
- The header for each WebSphere MQ message is assumed to be 500 Bytes.
- The protocol overhead for AMQP and WebSphere MQ are considered to be negligible. The protocol overhead, such as heartbeats, are mainly interchanged during times when no messages are interchanged, and this causes no additional workload in times of message sending. Additionally, these messages are rather small.
- The protocol overhead for TCP/IP (e.g., confirmations, re-sending of packages, additional network packages due to package fragmentation, ...) is assumed to be 10%.

Then for AMQP as a transport layer, the following calculation can be made:

Average message size	1,100 Bytes
Number of messages	100,000
Total data amount (Bytes)	$(1,100 \text{ Bytes} + 128 \text{ Bytes}) * 100,000 = 122,800,000 \text{ Bytes}$
Total data amount (Bits)	982,400,000 Bits
Total data amount with IP overhead	1,080,640,000 Bits

Receive all messages within 12 hours	$1,080,640,000 \text{ Bits} / (12 * 3,600 \text{ s}) \sim = 25 \text{ kbit/s}$
Receive all messages within 8 hours	$1,080,640,000 \text{ Bits} / (8 * 3,600 \text{ s}) \sim = 38 \text{ kbit/s}$
Receive all messages within 4 hours	$1,080,640,000 \text{ Bits} / (4 * 3,600 \text{ s}) \sim = 76 \text{ kbit/s}$
Receive all messages within 1 hour	$1,080,640,000 \text{ Bits} / 3,600 \text{ s} \sim = 300 \text{ kbit/s}$
Receive all messages within 30 minutes	$1,080,640,000 \text{ Bits} / 1,800 \text{ s} \sim = 600 \text{ kbit/s}$
Messages <b>per second</b> in 64kBit/s line	$64,000 / (1.1 * 1,228 * 8) \sim = 6$
Messages <b>per second</b> in 128kBit/s line	$128,000 / (1.1 * 1,228 * 8) \sim = 12$
Messages <b>per second</b> in 256kBit/s line	$256,000 / (1.1 * 1,228 * 8) \sim = 24$
Messages <b>per second</b> in 512kBit/s line	$512,000 / (1.1 * 1,228 * 8) \sim = 47$
Messages <b>per second</b> in 1Mbit/s line	$1,024,000 / (1.1 * 1,228 * 8) \sim = 95$

The values for 64kBits/s, 128kBit/s, 256kBit/s and 512kBit/s are listed for comparison with the values of the WebSphere MQ connectivity.

For WebSphere MQ, the following calculation applies:

Average message size	1,100 Bytes
Number of messages	100,000
Total data amount (Bytes)	$(1,100 \text{ Bytes} + 500 \text{ Bytes}) * 100,000 = 160,000,000 \text{ Bytes}$
Total data amount (Bits)	1,280,000,000 Bits
Total data amount with IP overhead	1,408,000,000 Bits
Receive all messages within 12 hours	$1,408,000,000 \text{ Bits} / (12 * 3,600 \text{ s}) \sim = 33 \text{ kbit/s}$
Receive all messages within 8 hours	$1,408,000,000 \text{ Bits} / (8 * 3,600 \text{ s}) \sim = 49 \text{ kbit/s}$
Receive all messages within 4 hours	$1,408,000,000 \text{ Bits} / (4 * 3,600 \text{ s}) \sim = 98 \text{ kbit/s}$
Receive all messages within 1 hour	$1,408,000,000 \text{ Bits} / 3,600 \text{ s} \sim = 391 \text{ kbit/s}$
Receive all messages within 30 minutes	$1,408,000,000 \text{ Bits} / 1,800 \text{ s} \sim = 782 \text{ kbit/s}$
Messages <b>per second</b> in 64kBit/s line	$64,000 / (1.1 * 1,600 * 8) \sim = 5$
Messages <b>per second</b> in 128kBit/s line	$128,000 / (1.1 * 1,600 * 8) \sim = 9$
Messages <b>per second</b> in 256kBit/s line	$256,000 / (1.1 * 1,600 * 8) \sim = 18$
Messages <b>per second</b> in 512kBit/s line	$512,000 / (1.1 * 1,600 * 8) \sim = 36$

Messages <b>per second</b> in 1Mbit/s line	$1,024,000 / (1.1 * 1,600 * 8) \approx 72$
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Based on similar calculations, each Member is able to calculate his own rough bandwidth requirements.

### 2.1.1.2 Public broadcasts

The Eurex Clearing System sends public information as broadcast streams, such as End-of-Assignment, Capital Adjustments, Contract Changes and Settlement Prices. The data is sent once for each account.<sup>1</sup> This information is sent throughout the whole day. However, there are certain times during the day at which usually load peaks for the disseminated public information occur:

- Between 18:30 and 19:00. During this time, the main peak for the public broadcast data occurs.<sup>2</sup>
- Between 23:30 and 24:00.

The amount of data sent is dependent on several factors:

- The number of products set up.
- The number of contracts available in the Eurex Clearing System.
- Number of expiring contracts for the current business day.

Other factors may apply as well.

To give estimation for the bandwidth requirement for the public broadcasts, the data for Friday, November 16, 2012, is used. On that day, 3,668 messages with a total of 10,670,652 Bytes have been sent within a 2-minute period between 18:30 and 19:00 as public broadcasts from the Eurex Clearing System. In order to estimate bandwidth requirements, the following assumptions are made:

- The header for each AMQP message is assumed to be 128 Bytes.
- The header for each WebSphere MQ message is assumed to be 500 Bytes.
- The protocol overhead for AMQP and WebSphere MQ are considered to be negligible. The protocol overhead, such as heartbeats, are mainly interchanged during times when no messages are interchanged, and this causes no additional workload in times of message sending. Additionally, these messages are rather small.
- The protocol overhead for TCP/IP (e.g., confirmations, re-sending of packages, additional network packages due to package fragmentation, ...) is assumed to be 10%.

Then the following calculation can be made for AMQP as transport layer:

Total FIXML Message Size	10,670,652 Bytes
Number of messages	3,668

<sup>1</sup> Clearing Members will receive the public information also once for each account. The number of Non-Clearing Members served by the Clearing Member is not affecting the amount of data sent.

<sup>2</sup> All times in this document are in CET/CEST.

Total data amount (Bytes)	10,670,652 Bytes + 3,668 * 128 = 11,140,156 Bytes
Total data amount (Bits)	89,121,248 Bits
Total data amount with IP overhead	98,033,373 Bits
Download time on 64kBit/s line	$98,033,373 / 64,000 = 1,532 \text{ s} \sim 26 \text{ min}$
Download time on 128kBit/s line	$98,033,373 / 128,000 = 766 \text{ s} \sim 13 \text{ min}$
Download time on 256kBit/s line	$98,033,373 / 256,000 = 383 \text{ s} \sim 7 \text{ min}$
Download time on 512kBit/s line	$98,033,373 / 512,000 = 192 \text{ s} \sim 3 \text{ min}$
Download time on 1Mbit/s line	$98,033,373 / 1,024,000 = 96 \text{ s} \sim 1.5 \text{ min}$

The values for 64kBits/s, 128kBit/s, 256kBit/s and 512kBit/s are listed for comparison with the values of the WebSphere MQ connectivity.

For WebSphere MQ, the following calculation applies:

Total FIXML Message Size	10,670,652 Bytes
Number of messages	3,668
Total data amount (Bytes)	10,670,652 Bytes + 3,668 * 500 = 12,504,652 Bytes
Total data amount (Bits)	100,037,216 Bits
Total data amount with IP overhead	110,040,938 Bits
Download time on 64kBit/s line	$110,040,938 / 64,000 = 1,720 \text{ s} \sim 29 \text{ min}$
Download time on 128kBit/s line	$110,040,938 / 128,000 = 860 \text{ s} \sim 15 \text{ min}$
Download time on 256kBit/s line	$110,040,938 / 256,000 = 430 \text{ s} \sim 7 \text{ min}$
Download time on 512kBit/s line	$110,040,938 / 512,000 = 215 \text{ s} \sim 4 \text{ min}$
Download time on 1Mbit/s line	$110,040,938 / 1,024,000 = 108 \text{ s} \sim 2 \text{ min}$

Please note that these transfer times are only valid on an exclusive usage of the connectivity just for receiving these broadcasts. In reality, the transfer times will be increased because other FIXML/FpML messages and data for other services are sent in parallel on the same technical connection. During these times, unexpected delays may be expected for other messages or services if the bandwidth used is too small.

## 2.1.2 Eurex Clearing FpML Interface

The bandwidth requirements for using the Eurex Clearing FpML Interface can be calculated based on the number of messages sent/delivered per business day and the size of the messages. The size of the functional messages can be calculated using their FpML layouts, which can be found in other volumes of this documentation.

The following estimations are based on the following assumptions:

- All figures for the required bandwidth calculation assume that 100 messages are sent or received.
- The average size of a message is 10,000 Bytes long.<sup>3</sup>
- The header for each AMQP message is assumed to be 128 Bytes.
- The header for each WebSphere MQ message is assumed to be 500 Bytes.
- The protocol overhead for AMQP and WebSphere MQ are considered to be negligible. The protocol overhead, such as heartbeats, are mainly interchanged during times when no messages are interchanged, and this causes no additional workload in times of message sending. Additionally, these messages are rather small.
- The protocol overhead for TCP/IP (e.g., confirmations, re-sending of packages, additional network packages due to package fragmentation) is assumed to be 10%.

Then for AMQP as a transport layer, the following calculation can be made:

Average message size	10,000 Bytes
Number of messages	100
Total data amount (Bytes)	$(10,000 \text{ Bytes} + 128 \text{ Bytes}) * 100 = 1,012,800 \text{ Bytes}$
Total data amount (Bits)	8,102,400 Bits
Total data amount with IP overhead	8,912,640 Bits
Receive all messages within 12 hours	$8,912,640 \text{ Bits} / (12 * 3,600 \text{ s}) \approx 0.2 \text{ kbit/s}$
Receive all messages within 8 hours	$8,912,640 \text{ Bits} / (8 * 3,600 \text{ s}) \approx 0.3 \text{ kbit/s}$
Receive all messages within 4 hours	$8,912,640 \text{ Bits} / (4 * 3,600 \text{ s}) \approx 0.7 \text{ kbit/s}$
Receive all messages within 1 hour	$8,912,640 \text{ Bits} / 3,600 \text{ s} \approx 2.5 \text{ kbit/s}$
Receive all messages within 30 minutes	$8,912,640 \text{ Bits} / 1,800 \text{ s} \approx 5.0 \text{ kbit/s}$
Messages <b>per minute</b> in 64kBit/s line	$60 * 64,000 / (1.1 * 10,128 * 8) \approx 43$
Messages <b>per minute</b> in 128kBit/s line	$60 * 128,000 / (1.1 * 10,128 * 8) \approx 86$
Messages <b>per minute</b> in 256kBit/s line	$60 * 256,000 / (1.1 * 10,128 * 8) \approx 172$

<sup>3</sup> The value references to the standard Swap. e.g., the XML document containing Variable Swap with tenor 50 years and payment frequency 1 month will have the size of ca. 206 Bytes

Messages <b>per minute</b> in 512kBit/s line	$60 * 512,000 / (1.1 * 10,128 * 8) \sim = 344$
Messages <b>per minute</b> in 1Mbit/s line	$60 * 1,024,000 / (1.1 * 10,128 * 8) \sim = 689$

The values for 64kBits/s, 128kBit/s, 256kBit/s and 512kBit/s are listed for comparison with the values of the WebSphere MQ connectivity.

For WebSphere MQ, the following calculation applies:

Average message size	10,000 Bytes
Number of messages	100
Total data amount (Bytes)	$(10,000 \text{ Bytes} + 500 \text{ Bytes}) * 100 = 1,050,000 \text{ Bytes}$
Total data amount (Bits)	8,400,000 Bits
Total data amount with IP overhead	9,240,040 Bits
Receive all messages within 12 hours	$9,240,040 \text{ Bits} / (12 * 3,600 \text{ s}) \sim = 0.2 \text{ kbit/s}$
Receive all messages within 8 hours	$9,240,040 \text{ Bits} / (8 * 3,600 \text{ s}) \sim = 0.3 \text{ kbit/s}$
Receive all messages within 4 hours	$9,240,040 \text{ Bits} / (4 * 3,600 \text{ s}) \sim = 0.7 \text{ kbit/s}$
Receive all messages within 1 hour	$9,240,040 \text{ Bits} / 3,600 \text{ s} \sim = 2.6 \text{ kbit/s}$
Receive all messages within 30 minutes	$9,240,040 \text{ Bits} / 1,800 \text{ s} \sim = 5.1 \text{ kbit/s}$
Messages <b>per minute</b> in 64kBit/s line	$60 * 64,000 / (1.1 * 10.500 * 8) \sim = 42$
Messages <b>per minute</b> in 128kBit/s line	$60 * 128,000 / (1.1 * 10.500 * 8) \sim = 83$
Messages <b>per minute</b> in 256kBit/s line	$60 * 256,000 / (1.1 * 10.500 * 8) \sim = 166$
Messages <b>per minute</b> in 512kBit/s line	$60 * 512,000 / (1.1 * 10.500 * 8) \sim = 332$
Messages <b>per minute</b> in 1Mbit/s line	$60 * 1,024,000 / (1.1 * 10.500 * 8) \sim = 665$

Based on similar calculations, each Member is able to calculate his own rough bandwidth requirements.

**Note:** z/OS connections usually have simulation and production on the same line. It is not possible to “reserve” a certain bandwidth for production. Therefore, it has to be kept in mind that excessive usage of simulation, e.g., for performance tests, can have a negative impact on the available bandwidth for production.

### 2.1.3 Eurex Clearing Margin Calculator Interface

The message sizes and bandwidth to be expected are rather difficult to estimate because the message sizes are very dependent on the content of the messages sent:

- o Interest Rate Swap (IRS) messages depend mainly, but not only, on the number of trades
- o Variable Notable Swaps (VNS) messages depend mainly, but not only, on the scheduling of the VNS.

The bandwidth estimations are based on the following assumptions:

- o All figures for the bandwidth estimation assume a portfolio of 100 swaps containing 90 Interest Rate swaps and 10 Variable Note swaps.
- o It is assumed that such a portfolio is sent 100 times a day.
- o The estimated average size of an Interest Rate swap request message is 5,750 Bytes long.
- o The estimated average size of a Variable Note swap request message is 10,000 Bytes long.
- o The estimated average size of an Interest Rate swap response message is 300 Bytes long.
- o The estimated average size of a Variable Note swap response message is 300 Bytes long.
- o The header for each AMQP message is assumed to be 128 Bytes.
- o The header for each WebSphere MQ message is assumed to be 500 Bytes.
- o The protocol overhead for AMQP and WebSphere MQ are considered to be negligible. The protocol overhead, such as heartbeats, are mainly interchanged during times when no messages are interchanged, and this causes no additional workload in times of message sending. Additionally, these messages are rather small.
- o The protocol overhead for TCP/IP (e.g., confirmations, re-sending of packages, additional network packages due to package fragmentation) is assumed to be 10%.

Then for AMQP as a transport layer, the following calculation can be made:

Average message size	$5,750 \text{ Bytes} * 90 + 10,000 \text{ Bytes} * 10 + 128 \text{ Bytes} = 617,628 \text{ Bytes}$
Number of messages	100
Total data amount (Bytes)	$617,628 \text{ Bytes} * 100 = 61,762,800 \text{ Bytes}$
Total data amount (Bits)	494,102,400 Bits
Total data amount with IP overhead	543,512,640 Bits
Data amount of 1 message	$617,628 \text{ Bytes} * 8 * 1.1 = 5,435,127 \text{ Bits}$
Perform all calculations within 12 hours	$543,512,640 \text{ Bits} / (12 * 3,600 \text{ s}) \approx 13 \text{ kbit/s}$
Perform all calculations within 8 hours	$543,512,640 \text{ Bits} / (8 * 3,600 \text{ s}) \approx 19 \text{ kbit/s}$
Perform all calculations within 4 hours	$543,512,640 \text{ Bits} / (4 * 3,600 \text{ s}) \approx 38 \text{ kbit/s}$
Perform all calculations within 1 hour	$543,512,640 \text{ Bits} / 3,600 \text{ s} \approx 151 \text{ kbit/s}$
Perform all calculations within 30 minutes	$543,512,640 \text{ Bits} / 1,800 \text{ s} \approx 302 \text{ kbit/s}$
Upload of 1 message on 64 kbit/s line	$5,435,127 \text{ Bits} / 64,000 = 85 \text{ seconds}$

Upload of 1 message on 128 kbit/s line	$5,435,127 \text{ Bits} / 128,000 = \mathbf{43 \text{ seconds}}$
Upload of 1 message on 256 kbit/s line	$5,435,127 \text{ Bits} / 256,000 = \mathbf{22 \text{ seconds}}$
Upload of 1 message on 512 kbit/s line	$5,435,127 \text{ Bits} / 512,000 = \mathbf{11 \text{ seconds}}$
Upload of 1 message on 1 Mbit/s line	$5,435,127 \text{ Bits} / 1,024,000 = \mathbf{6 \text{ seconds}}$
Upload of 1 message on 2 Mbit/s line	$5,435,127 \text{ Bits} / 2,048,000 = \mathbf{3 \text{ seconds}}$
Upload of 1 message on 4 Mbit/s line	$5,435,127 \text{ Bits} / 4,096,000 = \mathbf{2 \text{ seconds}}$
Upload of 1 message on 5 Mbit/s line	$5,435,127 \text{ Bits} / 5,120,000 = \mathbf{1 \text{ second}}$

#### 2.1.4 Eurex Clearing Trade Entry Interface

The bandwidth requirements for using the Eurex Clearing Trade Entry Interface can be calculated based on the number of messages sent/delivered per business day and the size of the messages. The size of the functional messages can be calculated using their FpML layouts, which can be found in other volumes of this documentation.

The following estimations are based on the following assumptions:

- o All figures for the required bandwidth calculation assume that 100 messages are sent or received.
- o The average size of a message is 10,000 Bytes long.<sup>4</sup>
- o The header for each AMQP message is assumed to be 128 Bytes.
- o The header for each WebSphere MQ message is assumed to be 500 Bytes.
- o The protocol overhead for AMQP and WebSphere MQ are considered to be negligible. The protocol overhead, such as heartbeats, are mainly interchanged during times when no messages are interchanged, and this causes no additional workload in times of message sending. Additionally, these messages are rather small.
- o The protocol overhead for TCP/IP (e.g., confirmations, re-sending of packages, additional network packages due to package fragmentation) is assumed to be 10%.

Then for AMQP as a transport layer, the following calculation can be made:

Average message size	10,000 Bytes
Number of messages	100
Total data amount (Bytes)	$(10,000 \text{ Bytes} + 128 \text{ Bytes}) * 100 = 1,012,800 \text{ Bytes}$
Total data amount (Bits)	8,102,400 Bits

<sup>4</sup> The value references to the standard Swap. e.g., the XML document containing Variable Swap with tenor 50 years and payment frequency 1 month will have the size of ca. 206 Bytes

Total data amount with IP overhead	8,912,640 Bits
Receive all messages within 12 hours	$8,912,640 \text{ Bits} / (12 * 3,600 \text{ s}) \sim = 0.2 \text{ kbit/s}$
Receive all messages within 8 hours	$8,912,640 \text{ Bits} / (8 * 3,600 \text{ s}) \sim = 0.3 \text{ kbit/s}$
Receive all messages within 4 hours	$8,912,640 \text{ Bits} / (4 * 3,600 \text{ s}) \sim = 0.7 \text{ kbit/s}$
Receive all messages within 1 hour	$8,912,640 \text{ Bits} / 3,600 \text{ s} \sim = 2.5 \text{ kbit/s}$
Receive all messages within 30 minutes	$8,912,640 \text{ Bits} / 1,800 \text{ s} \sim = 5.0 \text{ kbit/s}$
Messages <b>per minute</b> in 64kBit/s line	$60 * 64,000 / (1.1 * 10,128 * 8) \sim = 43$
Messages <b>per minute</b> in 128kBit/s line	$60 * 128,000 / (1.1 * 10,128 * 8) \sim = 86$
Messages <b>per minute</b> in 256kBit/s line	$60 * 256,000 / (1.1 * 10,128 * 8) \sim = 172$
Messages <b>per minute</b> in 512kBit/s line	$60 * 512,000 / (1.1 * 10,128 * 8) \sim = 344$
Messages <b>per minute</b> in 1Mbit/s line	$60 * 1,024,000 / (1.1 * 10,128 * 8) \sim = 689$

The values for 64kBits/s, 128kBit/s, 256kBit/s and 512kBit/s are listed for comparison with the values of the WebSphere MQ connectivity.

For WebSphere MQ, the following calculation applies:

Average message size	10,000 Bytes
Number of messages	100
Total data amount (Bytes)	$(10,000 \text{ Bytes} + 500 \text{ Bytes}) * 100 = 1,050,000 \text{ Bytes}$
Total data amount (Bits)	8,400,000 Bits
Total data amount with IP overhead	9,240,040 Bits
Receive all messages within 12 hours	$9,240,040 \text{ Bits} / (12 * 3,600 \text{ s}) \sim = 0.2 \text{ kbit/s}$
Receive all messages within 8 hours	$9,240,040 \text{ Bits} / (8 * 3,600 \text{ s}) \sim = 0.3 \text{ kbit/s}$
Receive all messages within 4 hours	$9,240,040 \text{ Bits} / (4 * 3,600 \text{ s}) \sim = 0.7 \text{ kbit/s}$
Receive all messages within 1 hour	$9,240,040 \text{ Bits} / 3,600 \text{ s} \sim = 2.6 \text{ kbit/s}$
Receive all messages within 30 minutes	$9,240,040 \text{ Bits} / 1,800 \text{ s} \sim = 5.1 \text{ kbit/s}$
Messages <b>per minute</b> in 64kBit/s line	$60 * 64,000 / (1.1 * 10.500 * 8) \sim = 42$
Messages <b>per minute</b> in 128kBit/s line	$60 * 128,000 / (1.1 * 10.500 * 8) \sim = 83$
Messages <b>per minute</b> in 256kBit/s line	$60 * 256,000 / (1.1 * 10.500 * 8) \sim = 166$
Messages <b>per minute</b> in 512kBit/s line	$60 * 512,000 / (1.1 * 10.500 * 8) \sim = 332$

Messages <b>per minute</b> in 1Mbit/s line	$60 * 1,024,000 / (1.1 * 10.500 * 8) \sim = 665$
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Based on similar calculations, each Member is able to calculate his own rough bandwidth requirements.

**Note:** z/OS connections usually have simulation and production on the same line. It is not possible to “reserve” a certain bandwidth for production. Therefore, it has to be kept in mind that excessive usage of simulation, e.g., for performance tests, can have a negative impact on the available bandwidth for production.

## 3 Transport layer

### 3.1 General information

Depending on individual requirements, Members have the choice to use either AMQP or WebSphere MQ as transport layer. The preferred transport layer for Eurex Clearing is AMQP. This applies to the Eurex Clearing FIXML Interface, to the Eurex Clearing FpML Interface and the Margin Calculator Interface.

### 3.2 AMQP

This section contains details about the connection to the Advanced Message Queuing Protocol (AMQP) transport service. The Eurex Clearing interfaces support only AMQP protocol 1.0 (ISO 19464). The link to the protocol specification can be found on the AMQP website:

- <http://www.amqp.org>

There are multiple implementations of AMQP protocol. For example, Apache Software Foundation maintains Open source implementations compatible with AMQP 1.0 in the Qpid and ActiveMQ projects. For the client side they provide libraries written in multiple programming languages running on multiple operating systems. Documentation, client APIs and the source codes can be found on the Qpid website:

- <http://qpid.apache.org>

And on the ActiveMQ website:

- <http://activemq.apache.org>

The Eurex Clearing interfaces are built using Apache Qpid Broker-J software. More information about this implementation can be found on Qpid / Broker-J website:

- <http://qpid.apache.org/components/broker-j/index.html>

More details about the available client libraries are available in Volume B: AMQP Programming Guide.

Connection to the Eurex Clearing AMQP brokers is established through a standard TCP/IP socket whereby any operating system and programming language supporting TCP/IP can be used. The broker is listening on a specific port for incoming connections. Transport Layer Security (TLS) protocol is used to encrypt connections and both client and server authentication with certificates is mandatory.

### 3.3 WebSphere MQ

On the Member's side, the following requirements must – along with others – be fulfilled:

- TCP/IP via a z/OS connection.
- IBM WebSphere MQ server which is supported by IBM.
- Hardware and operating system that must be capable of supporting the IBM WebSphere MQ Server operation.

Neither Eurex Clearing, nor the Deutsche Börse Group, is capable to deliver any support for WebSphere MQ or capable to deliver any software to the Member. The acquisition and licensing procedure necessary for the components needed, such as IBM WebSphere MQ, is within each individual Member's responsibility.

### 3.4 Accounts

In order to configure the Eurex Clearing system correctly, an account needs to be created. This account is needed to ensure that the messages are sent from the Eurex Clearing backend to the correct Member queues. Further on, these accounts enable Eurex Clearing to verify that only messages from the "correct" Member are received from the respective queues.<sup>5</sup> The name of the account is reflected in the whole setup to the Member. Every Member can request multiple accounts for the Eurex Clearing FIXML Interface, the Eurex Clearing FpML Interface and the Margin Calculator Interface.

**For AMQP as connection layer:** These accounts can be requested and maintained using the Member section of the Eurex Clearing website.<sup>6</sup>

**For WebSphere MQ as connection layer:** Eurex Clearing will ask for the name of the account at the beginning of the setup process.

The account name must be created according to the following rules:

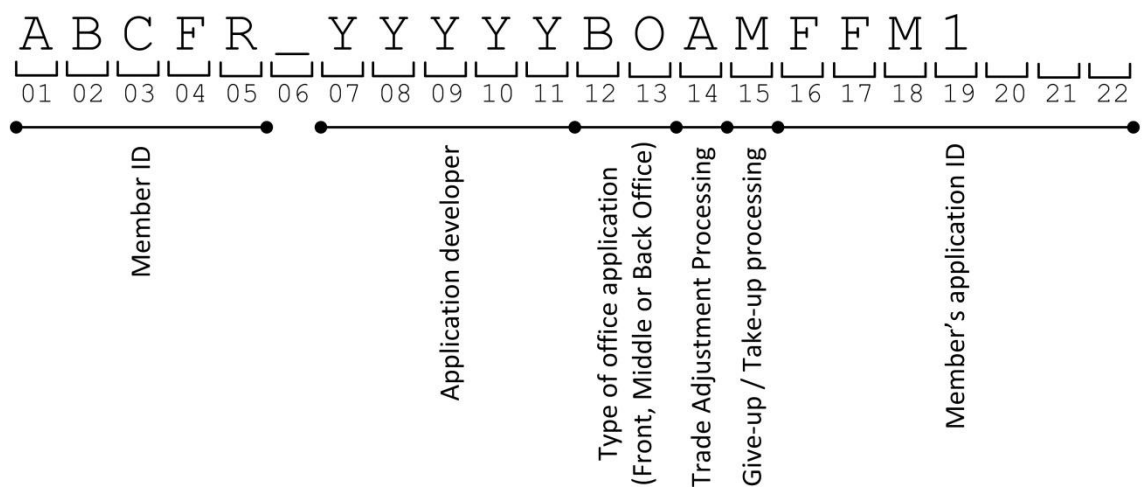
1. Characters 1 through 5 are the Member ID of the Eurex Member. Only uppercase letters are allowed.
2. Character 6 is an underscore sign separating the Member ID from the rest of the account name.
3. Characters 7 through 11 identify the vendor, Approved Trade source or the Member who developed the application. Only uppercase letters are allowed.
4. Character 12 and 13 identify, whether the application is a front, middle or back office. Valid keys are FO (Front Office), MO (Middle Office), BO (Back Office), FM (Front/Middle Office), FB (Front/Back Office), MB (Middle/Back Office), AL (Front-, Middle- and Back Office).
5. **For the Eurex Clearing FIXML Interface:** Character 14 identifies the trade adjustment processing. Valid keys are A (Automated), M (Manual), B (Automated / Manual) and N (None of the above).

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<sup>5</sup> Note that for outsourcing purposes, the "correct" member may be an insourcing firm. Please refer to "Setup for out-sourced back offices" on page 43 for further detail about the available outsourcing alternatives.

<sup>6</sup> For the upload and maintenance of the certificates, the right "Technical User Administration" is needed in the Member Section.

6. **For the Eurex Clearing FIXML Interface:** Character 15 identifies the give-up and take-up processing. Valid keys are A (Automated), M (Manual), B (Automated / Manual) and N (None of the above).
7. **For the Eurex Clearing FIXML Interface:** Characters 16 through 22 identify Member's application name or a combination of application name and location. The application name must contain uppercase characters and numbers only. The application name is optional and may contain up to 7 characters.
8. **For the Eurex Clearing FpML Interface/Margin Calculator Interface:** Characters 14 through 22 identify the Member's application name or a combination of application name and location. The application name must contain uppercase characters and numbers only. The application name is optional and may contain up to 9 characters.



The account name must be unique for the combination of the interface (FIXML, FpML or Margin Calculator), the given Member ID and the environment (simulation or production). This means, that the same account name can be used for simulation and production, but it cannot be used for an AMQP connection and a WebSphere connection towards the same system. If an AMQP connection is configured with exactly the same account name as it is used for an already existing WebSphere MQ connection, then the AMQP account configuration will be ignored. The following table lists examples of valid and invalid account names for the Eurex Clearing FIXML Interface:

<i>Account name</i>	<i>Validity</i>
ABCFR_XXXFRBOAALONDON1	Valid
ABCFR_YYYCOALNNFFM	Valid
ABCFR_YYCOMBMM	Valid

ABCFR_XXXBOAACLEARNG	Invalid (application developer identification is too short)
ABCFR_YY@COBOAAFFM	Invalid (application developer identification contains @ sign)
ABCFR_YYYYCOBOAALONDON1	Invalid (application developer identification is too long)
ABCFR_YYYYYALONCLEARNG	Invalid (incorrect trade adjustment processing key)
ABCFR_YYYYYALAZCLEARNG	Invalid (incorrect give-up/take-up processing key)
ABCFR_YYYYYTOAACLEARNG	Invalid (incorrect "office" key)
ABCFR_YYCOBOAAAbcDef	Invalid (lowercase characters in application name)
ABCFR_YYCOBOAAABC DEF	Invalid (application name contains space)
ABCFR_YYCOBOAAABC@DEF	Invalid (application name contains @ sign)
ABCFR_YYCOBOAA0123456789	Invalid (application name is too long)

The connecting application is always authenticated only on the Member (and his Eurex Clearing FIXML/FpML/Margin Calculator Interface account) level. It is up to the Member application, to provide the identification of the acting user (e.g., BOM005) as a part of the functional FIXML/FpML/Margin Calculator message.

## 4 AMQP

### 4.1 Certificates

The account authentication during the connection will be done using certificates. Therefore, the Member must either:

- Request CA signed certificate in the Eurex Clearing member section. This process will be the only option in the future (more details to be published soon).
- Or deliver the public key of the certificate to Eurex Clearing and assign it to the account in the member section (this process will be obsolete soon, more details regarding the deadline to be published). **Please note: this option (self-signed certificates) was decommissioned in 2025 for the FIXML interface.**

#### 4.1.1 CA signed certificates

There are two options to issue a CA signed certificate:

1. Generate signed certificate using tool in the Eurex Clearing Member Portal (<https://member.eurexclearing.com/>)
2. Upload Certificate Signing Request (CSR) to the Eurex Clearing Member Portal (<https://member.eurexclearing.com/>), which if all policy conditions are met. The process will result in issuance of CA signed certificate

The CSR must fulfill the following criteria:

- o The CSR must be compliant with the X.509v3 standard
- o The CSR is to be base64 encoded
- o The used key needs to have a maximum key length of 4096 bits
- o The subject attribute of the certificate must contain the account name as common name (e.g. "CN=ABCFR\_YYCOBOMMAPP1" in string representation of distinguished names according to IETF document RFC 2253). Exactly one common name must be specified. The subject attribute may not contain any domain components ("DC=...") or emails ("E=..."). Other additional data can be specified but has just informational purpose (e.g., "O=<organization/company>" or "C=<country code>")
- o The validity can be either 1 year (365 days) or 2 years (730 days). Prior to the certificate's expiration the Member must request a new CA signed certificate with the same subject; otherwise, no more connection to the Eurex Clearing FIXML Interface servers will be possible

The following key algorithms are supported:

- RSA: CA Signing Algorithm is SHA256 with RSA Encryption. Once a signed certificate is issued, the Member can immediately connect and use it for authentication. There will be no need to wait for a night batch run. However, newly created accounts will still require the overnight batch to become fully active."

## 4.1.2 Self-signed certificates

The delivery of the self-signed public key to Eurex Clearing will be done using the Eurex Clearing Member Portal (<https://member.eurexclearing.com/>). The key has to be delivered in the format as defined in the Internet Engineering Task Force (IETF) document RFC 1421 (see [http://datatracker.ietf.org/doc/rfc1421/?include\\_text=1](http://datatracker.ietf.org/doc/rfc1421/?include_text=1)). **Please note: this option (self-signed certificates) is scheduled for decommission in 2025 for the FIXML interface.**

The self-signed certificate must fulfill the following criteria:

- The certificate must be compliant with the X.509v3 standard.
- The certificate is to be base64 encoded.
- It is sufficient that the certificate is self-certified.<sup>7</sup>
- The used key needs to have a maximum key length of 4096 bits.
- The subject attribute of the certificate has to contain the account name as common name (e.g. "CN=ABCFR\_YYCOBOMMAPP1" in string representation of distinguished names according to IETF document RFC 2253). Exactly one common name must be specified. The subject attribute may not contain any domain components ("DC=...") or emails ("E=..."). Other additional data can be specified but has just informational purpose (e.g., "O=<organization/company>" or "C=<country code>").
- The validity can be chosen by the Member but must not exceed a validity of 3 years (1095 days). Prior to the certificate's expiration the Member has to deliver a new certificate with exactly the same subject; otherwise, no more connection to the Eurex Clearing FIXML Interface servers will be possible.
- The following key algorithms are supported: RSA.
- The following signature algorithms are supported: SHA-2 algorithm family (e.g., SHA224, SHA256, SHA384 or SHA-512).

After uploading the public key of the certificate, Eurex Clearing needs one night batch to load the new or modified data into the AMQP brokers.<sup>8</sup> There is no possibility for intra-day modifications.

### 4.1.2.1 Generation of self-signed certificates

There are three widely used tools for generating correct certificates. The following chapters describe these tools, and the commands needed to generate the certificates. Eurex Clearing recommends members to consult their internal security standards in order to choose the most appropriate tool.

---

<sup>7</sup> The certificate can be signed by any (official) CA. However, the Eurex Clearing AMQP brokers will not verify if the certificate has been revoked by the CA. It is up the Member's responsibility to replace any expired or revoked certificates and to replace the public key in the Member section for the corresponding Member account(s).

<sup>8</sup> The upload needs to be finished latest 30 minutes prior to the batch start in order to ensure that the certificate is loaded with the batch (this does not apply to short-term batch start changes). Otherwise, the certificate will be loaded with the next batch.

#### 4.1.2.1.1 Using the NSS certutil utility

The following example shows the creation of a self-signed client certificate with the open source utility `certutil` in a Linux environment. The `certutil` utility is a part of Network Security Services libraries. Further detail and additional documentation about `certutil` and Network Security Services is available on [https://developer.mozilla.org/en-US/docs/Mozilla/Projects/NSS/tools/NSS\\_Tools\\_certutil](https://developer.mozilla.org/en-US/docs/Mozilla/Projects/NSS/tools/NSS_Tools_certutil).

`certutil` stores its certificate data in a certificate database and its key data in a key database. Assuming that these databases should be stored in the subdirectory `cert_dir` of the current directory then the following command creates the databases. The `cert_dir` directory has to exist before creating the database. A password must be entered twice which is used to encrypt the keys later on.

```
$ mkdir cert_dir
$ certutil -N -d cert_dir
```

The next step is to create the self-signed client certificate. This includes the creation of a private-public key pair. The key pair will be stored in the key database; therefore, it is required to enter the password chosen during the database creation in the previous step. For the generation of the key pair a random seed is required. For this purpose, the utility uses the timing of keystrokes on the keyboard, i.e. the user has to enter a certain number of arbitrary keystrokes in arbitrary speed.

```
$ certutil -S -d cert_dir -s "CN=ABCFR_ABCFRALMMACC1" -n cert_name -x
-t "P,," -v 12 -g 4096 -Z SHA512
```

- with the `-s` option the subject of the certificate is set as stated in the requirements the subject has to contain exactly one common name (CN) with the Members' account name.
- with the `-n` option the certificate is given a name which is used in other operations to identify a certificate, i.e. this name must be unique in the certificate database.
- the `-x` option instructs the utility to create a self-signed certificate.
- with the `-t` option it is specified for what purpose and on which level the certificate should be trusted; on the Member side this information is not important for a self-signed certificate (simply use the value shown above).
- the `-v` option allows to specify how long the certificate should be valid; the given value is a number of months; the certificate is valid immediately; the maximal validity is 36 months.
- the `-g` option specifies the size of the key in bits; the minimal size is 1976 bits.
- the `-Z` option specifies the signature algorithm used to sign the key; allowed are only signature algorithms from the SHA2 family (e.g., SHA-512).

The utility should automatically generate the certificate according to the X.509 version 3 standard. To ensure that the certificate has been created as desired it is possible to display all data in ASCII format:

```
$ certutil -L -d cert_dir -n cert_name
```

This produces an output like the following:

```
Certificate:
  Data:
    Version: 3 (0x2)
```

Serial Number:

00:95:cc:e2:e9

Signature Algorithm: PKCS #1 SHA-512 With RSA Encryption

Issuer: "CN=ABCFR\_ABCFRALMMACC1"

Validity:

Not Before: Mon Feb 01 16:01:42 2013

Not After : Wed Feb 01 16:01:42 2105

Subject: "CN=ABCFR\_ABCFRALMMACC1"

Subject Public Key Info:

Public Key Algorithm: PKCS #1 RSA Encryption

RSA Public Key:

Modulus:

be:60:64:f6:3a:62:ad:58:bc:92:44:24:ec:ed:c9:23:  
6e:6d:e9:01:fd:8e:d4:6f:1a:23:3e:6c:7a:35:f1:8c:  
71:2a:1d:9c:5b:06:61:e3:0f:49:bb:d7:da:a0:87:e5:  
eb:c9:1a:9e:ff:8f:51:e2:a9:e8:00:90:42:f8:6a:e2:  
33:6b:66:9d:20:2d:0b:ba:64:e3:5f:06:14:a0:25:47:  
a3:9a:32:fd:9b:3b:da:3c:f3:9c:9d:1d:0d:19:9b:6a:  
94:e1:5b:47:bf:a8:8e:3d:5a:a0:d9:a5:20:10:dd:66:  
33:97:c7:0d:76:26:7e:bb:fc:50:35:dd:52:86:f0:65:  
4a:39:5f:36:61:41:be:0e:6b:21:d1:52:ae:53:22:59:  
17:1d:da:12:03:12:f3:60:a4:b1:c9:21:83:4f:20:9d:  
72:2c:d3:a1:1f:ed:f3:12:62:bb:a7:cb:ab:52:c8:be:  
36:ec:dc:5e:c4:61:1b:af:ed:6b:31:af:31:8a:dc:30:  
1e:8a:f9:b4:25:03:63:39:74:8a:78:c8:e1:b7:4c:28:  
a0:fd:d1:a1:e3:77:a9:d9:1c:b2:74:c3:96:2d:6e:59:  
09:4e:5c:e7:9b:a0:5a:4e:d1:0d:3f:18:cc:ea:cc:46:  
67:30:0a:9e:8c:08:b3:63:40:ef:b2:68:ac:92:56:bb

Exponent: 65537 (0x10001)

Signature Algorithm: PKCS #1 SHA-512 With RSA Encryption

Signature:

59:6a:20:12:2c:dc:58:99:76:ee:ce:ec:00:dc:50:11:  
de:cf:74:e5:38:38:41:ec:74:c0:6a:8f:1e:7b:07:08:  
5e:72:e4:90:50:f9:60:79:6b:ee:d8:d0:c7:ba:38:6b:  
73:98:c3:5a:a0:47:e8:ad:55:d7:dd:45:59:96:b7:77:  
19:97:92:ff:b9:d9:fe:da:c6:52:c8:9d:6e:5b:2c:dd:  
b4:ed:72:6b:a5:8e:cc:5b:08:83:0d:e3:2c:36:15:f7:  
b8:4f:d0:f3:63:a5:ec:c2:53:bd:69:ed:e0:e3:c3:68:  
67:42:2a:58:40:62:e8:65:5a:ba:bd:c4:20:5e:53:99:  
f1:8e:e6:34:d4:6e:05:31:46:43:a2:96:55:47:7d:04:  
59:38:7f:1a:e1:45:7d:e8:3e:29:02:ba:f4:91:99:f5:  
5d:3e:a5:1a:0c:e4:bf:b9:59:52:5a:71:89:2f:79:b6:  
d4:68:96:16:47:7b:9d:0e:d3:0c:4e:33:d5:b0:62:99:  
42:43:7d:11:ec:b3:1d:95:0a:e4:59:f0:4e:8d:81:f0:  
b5:22:0d:30:ef:b3:e2:58:b2:5c:eb:3b:f8:f0:b3:8c:  
80:e4:e1:50:7d:9a:40:af:2c:8d:9c:53:60:1b:9e:27:  
3d:a3:e1:cf:57:92:2a:e9:4d:4e:d1:ed:08:b1:b9:33

Fingerprint (MD5):

A7:BC:0B:DE:45:70:5F:4D:7D:49:38:BF:10:66:4B:AF

Fingerprint (SHA1):

95:9E:32:1F:1E:1B:C2:A8:FE:25:52:48:9D:3F:E9:41:6D:E2:B6:D1

Certificate Trust Flags:

SSL Flags:

Valid Peer

```

Trusted
User
Email Flags:
User
Object Signing Flags:
User

```

Now the public part of the certificate has to be exported to allow a transfer to Eurex Clearing.

```
$ certutil -L -d cert_dir -n cert_name -a
```

An output like the following is generated:

```

-----BEGIN CERTIFICATE-----
MIICoTCCAymgAwIBAgIFAJXM4ukwDQYJKoZIhvcNAQENBQAwETEPMA0GA1UEAxMG
Y2JnYzAxMCAxMTAwMzE2MDE0MloYDzIxMDMwMTAzMTYwMTQyWjARMQ8wDQYD
VQQDEWZjYmdjMDEwggEiMA0GCSqGSIb3DQEBAQUAA4IBDwAwggEKAoIBAQC+YGT2
OmKtWLySRCTs7ckjbm3pAf201G8aIz5sejXxjHEqHZxbBmHjD0m719qgh+XryRqe
/49R4qnoAJBC+Grim2tmnSATc7pk418GFKAlR6OaMv2b09o885ydHQ0Zm2qU4VtH
v6iOPVqg2aUgEN1mM5fHDXymfrv8UDXdUobwZUo5XzZhQb4OayHRUq5TIlkXHdoS
AxLzYKSxySGDTyCdcizToR/t8xJiu6fLq1LIvjs3F7EYRuv7WsxrzGK3DAeivm0
JQNjOXSKemjht0woop3Roen3qdkcsnTDlil1uWQlOXOeboFp00Q0/GMzqzEZnMAqe
jAizY0Dvsmiskla7AgMBAAEwDQYJKoZIhvcNAQENBQADggEBAFlqIBIs3FiZdu70
7ADcUBHez3TlODhB7HTAAo8eewcIXnLkkFD5YHlr7tjQx7o4a30Yw1qgR+itVdfd
RVmWt3cZl5L/udn+2sZSyJ1uWyzdtO1ya6W0zFsIgw3jLDYV97hP0PNjpezCU71p
7eDjw2hnQipYQGLoZVq6vcQgXlOZ8Y7mNNRuBTFGQ6KWVud9BFk4fxrhRX3oPikC
uvSRmfVdPqUaDOS/uVlSWnGJL3m21GiWfkd7nQ7TDE4z1bBimUJDFRHssx2VCuRZ
8E6NgfC1Ig0w77PiWLJc6zv48LOMgOTHU2aQK8sjZxTYBueJz2j4c9XkirpTU7R
7QixuTM=
-----END CERTIFICATE-----

```

This is the complete public certificate data, base64 encoded as it is specified as part of the IETF document RFC 1421. This ASCII data has to be delivered to Eurex Clearing using the Member Section of the Eurex Clearing website.

The private key must be kept secret and must never be provided to anyone. Members might consider securing it using a hardware token to increase the protection level. The `certutil` tool supports this with the “-h” option.

If necessary, the private key can be exported from the NSS database to the PKCS12 format using the `pk12util` utility:

```
$ pk12util -d cert_dir -n cert_name -o abcfr_abcfralmmacc1.p12
```

#### 4.1.2.1.2 Using the keytool utility

The following example shows the creation of a self-signed client certificate with the `keytool` utility, which is part of the Java Runtime Edition and Java Development Kit distributions from Sun/Oracle. More details and additional documentation about `keytool` can be found on <http://docs.oracle.com/javase/8/docs/technotes/tools/windows/keytool.html>. As a Java utility, it is available for most platforms, including Windows and Linux. In order to generate the certificate according to the X.509 version 3 standard, Java 1.6 or higher needs to be used.

The `keytool` stores the data in keystores. The keystore is a file, which can contain multiple private and public keys. The keystore file is protected by a password. The use of `keytool` is especially practical when the keystore is used in Java based applications, however, it can also be easily exported/converted to other formats like PKCS12, etc.

The self-signed certificate can be generated using the following command. When generating the new certificate in an existing keystore, the keytool utility will ask for the password of this keystore. When generating the new certificate without an existing key store, a password for a new key store has to be entered twice for verification. The key password should be set to the same as the keystore password.

```
$ keytool -genkeypair -alias abcfr_abcfralmmacc1 -dname
"CN=ABCFR_ABCFRALMMACC1" -validity 365 -keysize 4096 -keyalg RSA -
sigalg SHA512withRSA -keystore keystore_abcfr_abcfralmmacc1
```

- The `-genkeypair` option instructs the `keytool` to generate a self-signed certificate.
- With the `-alias` option the certificate is given a name, which has to be unique in the keystore. This name can be used to reference the certificate from the application<sup>9</sup>.
- The `-dname` option defines the subject of the certificate. As stated in the requirements the subject has to contain exactly one common name (CN) with the Members' account name (see chapter 3.4 for more details about the account names).
- The `-validity` option specifies for how long the certificate should stay valid. The value is the number of days of validity.
- The `-keysize` option specifies the size of the private key. According to the interface specification, the size should be at least 4096 bits. In the example above, the size of the generated key will be 4096 bits.
- The `-keyalg` option specifies the used key algorithm. In order to use the SHA2 family for signatures, RSA algorithm must be used.
- The `-sigalg` option specifies the used signature algorithm. An algorithm from the SHA2 family must be used. The example above is using the SHA-512 signature algorithm. Other possibilities are for example "SHA256withRSA" for SHA-256 etc.
- The `-keystore` option is used to specify the filename of the keystore. If the key store doesn't exist, a new one will be created.

The content of the keystore file can be verified using the `-list` option:

```
$ keytool -list -keystore keystore_abcfr_abcfralmmacc1
keystore password:
```

```
Keystore type: JKS
```

```
Keystore provider: SUN
```

```
Your keystore contains 1 entry
```

```
abcfr_abcfralmmacc1, May 19, 2011, PrivateKeyEntry,
Certificate fingerprint (MD5):
37:08:54:4C:8B:6C:42:E4:E2:C0:03:92:9C:68:45:2B
```

<sup>9</sup> The keytool utility will convert the alias to lowercase in the generated keystore. That should be taken into account when using the keystore and the certificate should be referred to with the alias in lowercase.

The output should be similar to the output above. The public part of the certificate has to be exported and uploaded into the Member Section of Eurex Clearing. The export can be done using the following command:

```
$ keytool -export -alias abcfr_abcfralmmaccl -keystore  
keystore_abcfr_abcfralmmaccl -rfc -file abcfr_abcfralmmaccl.crt
```

- The `-export` instructs the `keytool` to read the key and save it to a file.
- With the `-alias` option specifies the certificate name.
- The `-keystore` option is used to specify the filename of the keystore containing the certificate.
- The `-rfc` option specifies that the public key will be saved in printable encoding format according to RFC 1421 standard.
- The `-file` option specifies the output file, where the public key should be stored.

The `keytool` utility will request entering the keystore password before exporting the public key. The content of the `abcfr_abcfralmmaccl.crt` file should be similar to this:

```
-----BEGIN CERTIFICATE-----  
MIICVDCCAhICBE2xdyIwCwYHKoZiZjgEAwUAMBAXDjAMBgNVBAMTBWpha3ViMB4XDTExMDQyMjEy  
NDAwMloXDTEyMDQyMTEyNDAwMlowEDEOMAwGA1UEAxMFamFrdWIwggG3MIIBLAYHkoZiZjgEATCC  
AR8CgYEA/X9TgR11EilS30qcLuzk5/YRt1I870QAwX4/gLZRJmlFXUAiUftZPY1Y+r/F9bow9sub  
VWzXgTuAHTRv8mZgt2uZUKWkn5/oBHsQIsJPu6nX/rfGG/g7V+fGqKYVDwT7g/bTxR7DAjVUE1oW  
kTL2dfOuK2HXKu/yIgmZndFIaccCFQCXYFCPFSMLzLKSuYKi64QL8Fgc9QKBgQD34aCF1ps93su8  
q1w2uFe5eZSvu/o66oL5V0wLPQeCZ1FZV4661F1P5nEHEIGAtEkWcSPoTCgWE7fPCTKMyKbhPBZ6  
i1R8jSjgo64eK7OmdZFuo38L+iE1YvH7YnoBJDvMpg+qFGQiaid3+Fa5Z8GkotmXoB7VSVkAUw7  
/s9JKgOBhAACgYB2Oe1XnnFC5TDGe1CBkRroIWDVHwuWDU2vaUffq51V1VOaVa1+aM3UQFK9TZc1  
bX1LVWoL0a4WZu/a5djKxEESiEP95zXmFbZZmdAPkzCpEO6XbBht9mggFESzjovWHshI8SZXBeK  
oB2hy4JH4Mw4eHR60jZWcvwVSk7PrS7V9DALBgcqhkjOOAQDBQADLwAwLAIUPBzxBlCpc49ttwcn  
iDw6yBiV6rQCFBlMzRSHrXlKicUUHr+JIVzloWRw  
-----END CERTIFICATE-----
```

This data/file should be delivered to Eurex Clearing using the Member Section of the Eurex Clearing website.

The private key must be kept secret and must never be provided to anyone.

If necessary, the keystore key can be converted to the PKCS12 format using the following command:

```
$ keytool -importkeystore -srckeystore keystore_abcfr_abcfralmmaccl  
-destkeystore ./abcfr_abcfralmmaccl.p12 -deststoretype PKCS12
```

Similarly, if the key already exists in PKCS12 format, it can be converted into the keystore format:

```
$ keytool -importkeystore -srckeystore ./abcfr_abcfralmmaccl.p12 -  
srcstoretype PKCS12 -destkeystore keystore_abcfr_abcfralmmaccl
```

#### 4.1.2.1.3 Using the openssl utility

The following example shows the creation of a self-signed client certificate using the openssl utility, which is a part of an open-source SSL / TLS toolkit named OpenSSL (<http://www.openssl.org/>). The toolkit comes either pre-installed or it is available via a package manager in most Linux distributions. The project's website offers source code downloads. Informal list of third-party products offering binaries can be found on the OpenSSL Wiki (<https://wiki.openssl.org/index.php/Binaries>). A detailed description of all openssl utility command-line parameters is available in the openssl man-page at <http://www.openssl.org/docs/apps/openssl.html>.

The certificate creation process has multiple steps. First, a private key needs to be generated. The openssl tool can generate private keys of varying length, either unprotected or password-protected using a selection of ciphers, e.g.

```
$ openssl genrsa -aes256 -out ABCFR_ABCFRALMMACC1.key 4096
```

The utility interactively asks for a password protecting the new private key being created:

```
Generating RSA private key with 4096 bits
.....+++
.....+++
e is 65537 (0x10001)
Enter pass phrase for ABCFR_ABCFRALMMACC1.key:
Verifying - Enter pass phrase for ABCFR_ABCFRALMMACC1.key:
```

The above command generates a 4096-bit RSA private key, password-protected using the aes256 cipher, into a file named `ABCFR_ABCFRALMMACC1.key`, e.g.:

-----BEGIN PRIVATE KEY-----  
MIIJQQIBADANBqkqhkiG9w0BAQEFAASCCSswggknAgEAAoICAQCTj9wDuuJ1BOXy  
A6klpO/a/S8A8cKzGag8/jLzxSLv/ctsWjm9XGdssSLCFMgkQEdLIElJbcJ9Mvhf  
biFvHFv3akRw2lYdwLoEGRkUsLC2a5lr0lJNZYlRIUj1E5096R1sAJpBIxxHvsuE  
1AQPlGaSNbUWcpE65l22cqnI/1AFwWYg/8cyl+QXw5WfF9uP+50Tv83Wq3aZ62A  
/AoZLIP34hUP/Gs+9RgtlkD4ka4GI fXvGZGeFF8CUsl i0N2NcPaAtbkTTChJxzs  
ssjY28bFJr5YltIJGrjr6ylUeGbvNWUOymEc2AGGXlEdjRdiLnhmmMxmmBb7nXQi  
4SgFnbwWcs3rYjHpWiUfocfZE2mAmVZ11YpdEbCclotRG+ancJI/uvd8t1hJ0KA  
2FskuIx0EazXQUK7CsWrLaDK9QDStFqYY+TwEurSILyH2UBsGimC4eC0Y1N+jMt  
qc7tDltgvqoNO8wvt5O4gaK/YNHXM4IRWO9B1h3fUEpNRE9W+fjR5eDB8A7TWu3g  
oC/9cxgl8dkK0ZH4u4nUUmYkFqH8R3LJQ81/exq4x3AtlPcDGn4lKLNyIFJc6i04  
QvpA/pUJHhZZKdRKZhv2t1HAAE2F88KF3ue1aFRAYvAbKxbB023rT+klOPfKNp4m  
dx3B/1KUjbp4srmhXXFocOYwQWs0awIDAQABAoICAE259sBu4bqhGm9TJ2SgPFBY  
gUPNgTGfBGJoPp4/w0Ex6fdYwrHkX2bkPxomn2jopmTlDR0GvApAmM137x4o16DK  
JONbTCSf6k4qhTpoVIMlVbxdIMGLfr7oBpKcQZd3vdbfwDT6idAxiEgwgK8sIlFJ  
HxNx9Esp3n72A9NOe7xHcxiVyFp24OwxPaUKptwjYlAMfawm/mOoeaGhfc4/Ssxo  
oaEanFbCAXVs7CTEspsZe198FmPyYIguVh7cRdPxaltCxqL3QLWltPo8VkkTx4UE  
MEtRI7ezEWyJ0GUFVKe8xEim5m256JjpxS7UQEwWXpInzKYHZ4eAQIHCtoWRWaj/  
jzHvMqg9xhMqxWMJHCdbS66tIvE0bKw3e93AoX663oe/Ex0tkuP80g1Qo/QfqZUv  
kGfXAYTAoL94xsCW3YkeAGivFpDf95hKQtkkRj+fcG1P0ZX/iFh5BqETVUwIw7Vqu  
XmNVOK5vZ2BkrE3AvwjY+N2bRUC1ujCEOG1lvKiqAeSaAFrBqfum/qs3PeDYkR3I  
mPcPnptomontDVLqYBLRFzWubc6JMHCsGKeL2YVCqbeazDB9pDdJNFnp4cQr6tqMIW  
kJw4f3X/1169MG08ItTHZpGK8/JO+tfAbPiM0eExYTGUj8WHML6gj+FF3woKWhI2  
TPKOF94507XRDKZWSAfBAoIBAQC/SCWVOWrBFA8QxY2YRJQ+nHE5PHXOmUMws8bN  
4oOw0DBmu2mZl+y59qqGDaSMtYVPVB/Ym8j1vJmW0udNoqwtG5FbUCXnc3isyNnf  
DWMSIFbUvaeHj/ORRSVknWtUvkHDjTiiWrV0hyL7JxaRKgNyyYvVkfPepQurEU9d0  
rhhWka3x/00o3xeAXZjejXYgMh8a/rraVXLozoBidpGyYSbTI+Mm4am8bb3d6u9h  
i9dbQU1UGJ+y2mRsaulcfS+4cwl73MXOYUkYLNfQV3e4ByuHVX1g2t28xWlWHEX9  
g51qJI+uYAmcseIJawVWGU+HmMo1lwdWdKTuziw+YAeFb90rAoIBAQDoSOhryvsx  
z8ykPvK9GzGTe1TQB/dLoMhrLZ9gkGI6sxhkmNw1t8ruHjRVvK8ChzcKfCKFecUJ  
eCyywx0kfhB9ePKICTsXqspEXsez4Yknr+C3NvD8MOTOA+crnSdG7IDT3GVWyllz  
nPXJOKU2c6GQTgzRuLo+f9nxqbbLSshk4w/FEVesGnGhULRr8LCadlvQ5uJpLlIP  
HI/ddOhvCJlV3RzHP+3FGAWegM6Yp1WrmdcGtsVZENlibZoytgjQYmqKyTFgd6m1  
Z9KPEhmGZmZ52MTqNpNblvQnlgeoIWEeDCyVOPBbJzN6suIwmLDJSd4WtbhGEkwK  
WofIjzOj/WJBAoIBAFBCyppJxFSNwSCNdDNfG0EGTa/xgZEV2A6YcK01FwLa6GRC  
4TV0fP0u1jB3iwMLq4s0xkQSYglSgLO7fRijWFF5Ds3c3Hq4hfsil+EA8eYKMcUE  
a0ZDjbT36Y+aUmmeB2QxXoEprJhHl9MAfMSed2Hz1bvf2oEZXP7SG0a3QjjtNjKj  
pFU4ftj67Qj9HIK35TtjhS3Vyt2h4lbuX4YUo8DWfxqyd5E8Dv4N9THEBpgg13yg  
9GmMn7Sqs47mbF6dzm3tngZR5eTB8YEIqJB0Wbxoj7pTO9VYlDFwnaGZVzTRcIR/  
gakBLtI62Lte1XMFVkvUOlz5hrc5RXFKw/0mhg8CggEAUion/KkqPa5xhs+1cWsD  
GFYR5BxNP3U6L59NtwybjaQDVuIzUtUwdTA99u3tQgmuUIkkd05j4jueJAWcc2GJ  
MPjtYw1Sd8a0EYctQNXQfDdcV7Kzf7uT3PY0eVr3n8DcuRRGzHJ7PcgRsQHWfvJb  
/f19z11219EFuNP9kt94wowG8gB2cKxR8Wvoxh23eovPYo+pGueFo07JHN7TsSLr  
ilHScjCM3KDoorwlWB4o0bBzPS691AnBJaX7W2DEsWF+qmUMkEEDyOVWt8EBQmdK  
bGNfFDIF4en9p1sMjk5wWf6Yd8q+SqANN607GtGIB0uXwZS6AB9MwoQ8SNdRC5X/  
gQKCAQAYnLnjiOJX7qmog1RjihEZhr18PtQbY/M04MFqoSrueg8x+RO6vT7V9nWD

```
KbMYRThA+bpB5oVP8bBSleszEy+z04KwNIFUmnamySfjvqDyoBowgvG/8WPXApOm
V4P9fYuzd9iwTUdwOfjvfBb15ffAejCxkwjA4bFE5ofno/HlzRnp+E8/NAxODEVL
bzDOiQ1e+2nYz7aQFgxq6BWitraYDUy0H2eC7VVYy6HCz47DCLICJL9UATiya7NY
p01PNARXHoEFz5f4XHgISQqig14GkzcPS/PvqipUwMTj80fZGknhMeWPv54kLx/T
nRgjA6uz/MkJJ3+Sy7Ene1feC5cY -----END PRIVATE KEY-----
```

The next step is the creation of a self-signed certificate corresponding to the above private key, e.g.:

```
$ openssl req -new -x509 -sha512 -days 365 -key
ABCFR_ABCFRALMMACC1.key -out ABCFR_ABCFRALMMACC1.crt
```

The command expects some interactive input. First, the private key password (from the previous step) has to be provided. The account name needs to be entered when prompted for the Common Name (CN) (ABCFR\_ABCFRALMMACC1 in this example). The Email Address has to be empty (just press return) as certificates having a non-empty e-mail field are not supported. Other fields – for example country name, city or organization are optional:

```
Enter pass phrase for ABCFR_ABCFRALMMACC1.key:
You are about to be asked to enter information that will be
incorporated
into your certificate request.
What you are about to enter is what is called a Distinguished Name or
a DN.
There are quite a few fields but you can leave some blank
For some fields there will be a default value,
If you enter '.', the field will be left blank.
-----
Country Name (2 letter code) [AU]:DE
State or Province Name (full name) [Some-State]:Hessen
Locality Name (eg, city) []:Frankfurt
Organization Name (eg, company) [Internet Widgits Pty Ltd]:ABC AG
Organizational Unit Name (eg, section) []:Clearing
Common Name (e.g. server FQDN or YOUR name) []:ABCFR_ABCFRALMMACC1
Email Address []:
```

The above command generates an X.509v3-standard self-signed certificate with Common Name (CN) equal to the desired member account name, using the SHA-512 hashing algorithm, expiring after one year. It is stored in a file named ABCFR\_ABCFRALMMACC1.crt, e.g.:

```

-----BEGIN CERTIFICATE-----
MIIFyTCCA7GgAwIBAgIUQ1II9OKtxWLGyBJZ6K7jwiSXvXwwDQYJKoZIhvcNAQEN
BQAwDELMAkGA1UEBhMCREUxDzANBgNVBAGMBkhlc3N1bjESMBAGA1UEBwwJRnJh
bmtmdXJ0MQ8wDQYDVQQKDAZBQkMgQUcxETAPBgNVBAsMCENsZWYyaW5nMRwwGgYD
VQQDBNBQkNGU19BQkNGUkFMTU1BQ0MxMB4XDTE1MDQwODE0MTMzOFoXDTI1MDQw
ODE0MTMzOFowDELMAkGA1UEBhMCREUxDzANBgNVBAGMBkhlc3N1bjESMBAGA1UE
BwwJRnJhbmtmdXJ0MQ8wDQYDVQQKDAZBQkMgQUcxETAPBgNVBAsMCENsZWYyaW5n
MRwwGgYDVQQDBNBQkNGU19BQkNGUkFMTU1BQ0MxMIICIjANBgkqhkiG9w0BAQEF
AAOCAg8AMIICCgKCAgEArY/ca7ridQTl8gOpNaTv2v0vAPHCsxmoPP4y88Ui7/3L
bFo5vVxnbLEiwhTIEBHSyBJSW3CfTL4X24hbxxb92pEcNpWHcC6BBkZFLCwtmuZ
a9JSTWWJUSFI5ROdPekdbACaQSMcR77LhNQED9RmkjW1FnKROuZdtnKp5iP9QBcF
mIP/HMpfkF8OVnxfbj/uTk7/N1qt2metgPwKGSyD9+IVD/xrPvUYLZZA+JAObiH1
7xmRnhRfAlLJYtDdjXD2gLW5E0woScc7HbLi2NvGxSa+WJbSCRq46+spVHhm7zV1
DsphHNgBhl5RHY0XYi54ZpjMZpgW+510IuEoBZ28FnEt62Ix6VolH6HH2RNpgJpl
WddWKXRgwnNaLURvmp3CSP7r3fLdYSdCgNhbjLiMdBGs10FCuwrFqy2gyvUA0rRa
mGPk8Chrq0iC8h91AbBopguHgtGNTfozLanO7Q5bYL6qDTvML7eTuIGiv2DR1zOC
EVjvQdYd31BKTUXvVvn40eXgwfA001rt4KAv/XMYJfHZCtGR+LuJ1FJspBah/Edy
yUPnf3sauMdwLZT3Axp+JSizWIhSXOotOEL6QP6VCR4WWSnUSMyb9rdRwABNhfPC
hd7ntQH0QGLWgysWwdNt60/pJTj3yjaeJncdwf9S1I26eLK5oV1xaHDmMEFrNGsC
AwEAAANTMFEwHQYDVR0OBBYEFKWbInhM1dJAZ28P+rX0MTKg6x1MMB8GA1UdIwQY
MBaAFKWbInhM1dJAZ28P+rX0MTKg6x1MMA8GA1UdEwEB/wQFMAMBAf8wDQYJKoZI
hvcNAQENBQADggIBAAMut5MCTgGxtYzJ0PJ1YBs1VsLLjV40XJ/kN5VW8WT7BP9n
SkFRs10lrUsG7bDhVu6cQdGTBN29vMksrjFiQsnjQQotzPaAfc+irQZKQNCWpSMV
qapz44BjaxFib3f0icW4VnP7rhpI8E4cYSE1zTeAqD0QYrAJ+VhUkcKDs4fLLol/
fW8xN5+G5VwD+yoCZc6F72Yhnfi4T3uNiZiUQNWbmywxKTOzPVSyZvpbuoIhYgjh
0gi0+o4kKqfRlh7Zeseq86seBudXnhtdlm8jJWbt9Q1ns3+bPcs5IH195uHMFhNU
vcSESGs+1IjcsL4jfSc3KmaeDSEnvp/38edBqL/8BkIQj3eG1XIjrU7zGQu2Z4t7
mvKsHNN2Ddu2XnsHy1yUMDotxdC7B7Yj3D92FG7jIsEgsi4QYWNIIJjOTnxKIjP09
/ewbwm8cdPgGeFcjRvqOaOTHQBm82nEHPBO4VZcvhLfa7o29CF1WDty2ppAMtQJ1
1PFhsqRjCSyzjMqPnQyFUL8VHI1UGfeKrYwffv2sE5aQEYgTkd1OgR1Nx2hGfWW
sT7dObb/+v+eXyCZGN8Ek8L4/VB1pQXAsFGQKvlezk/MK0j1bi3LQUoiGqHyTqYG
y7gzQgrL5yypZD31JPZWGfA0pLP/7pjMW0PJrrTX+NPYnrzwc5KS1EPUAZ7a -----END
CERTIFICATE-----

```

This certificate should be delivered to Eurex Clearing using the Member Section of the Eurex Clearing website.

The corresponding private key should be used by the Member's applications to authenticate with Eurex Clearing system interfaces. The private key must be kept secret and must never be disclosed to anyone.

A human-readable certificate information may be obtained via the following command, e.g.:

```
$ openssl x509 -text -noout -in ABCFR_ABCFRALMMACC1.crt
```

```
-----BEGIN CERTIFICATE-----
MIIFyTCCA7GgAwIBAgIUQ1II9OKtxWLGyBJZ6K7jwiSXvXwwDQYJKoZIhvcNAQEN
BQAwDELMAkGA1UEBhMCREUxDzANBgNVBAGyMBkhlc3N1bjESMBAGA1UEBwwJRnJh
bmtmdXJ0MQ8wDQYDVQQKDAZBQkMgQUcxETAPBgNVBAsMCENsZWYyaW5nMRwwGgYD
VQQDBBNBQkNGU19BQkNGUkFMTU1BQ0MxMB4XDTE1MDQwODE0MTMzOFoXDTI1MDQw
ODE0MTMzOFowDELMAkGA1UEBhMCREUxDzANBgNVBAGyMBkhlc3N1bjESMBAGA1UE
BwwJRnJhbmtdXJ0MQ8wDQYDVQQKDAZBQkMgQUcxETAPBgNVBAsMCENsZWYyaW5n
MRwwGgYDVQQDBBNBQkNGU19BQkNGUkFMTU1BQ0MxMIICIjANBgkqhkiG9w0BAQEF
AAOCAg8AMIICCgKCAgEArY/ca7ridQTl8gOpNaTv2v0vAPHCsxmoPP4y88Ui7/3L
bFo5vVxnbLEiwhTIEBHSyBJSW3CfTL4X24hbxxb92pEcNpWHcC6BBkZFLCwtmuZ
a9JSTWWJUSFI5ROdPekdbACaQSMcR77LhNQED9RmkjW1FnKROuZdtNkP5iP9QBcF
mIP/HMpfkF8OVnxfbj/uTk7/N1qt2metgPwKGSyD9+IVD/xrPvUYLZZA+JAObiH1
7xmRnhRfAlLJYtDdjXD2gLW5E0woSc7HbLi2NvGxSa+WJbSCRq46+spVHhm7zV1
DsphHNgBhl5RHY0XYi54ZpjMZpgW+510IuEoBZ28FnEt62Ix6VolH6HH2RNpgJp1
WddWKXRgwnNaLURvmp3CSP7r3fLdYSdCgNhbjLiMdBGs10FCuwrFqy2gyvUA0rRa
mGPk8Chrq0iC8h91AbBopguHgtGNTfozLan07Q5bYL6qDTvML7eTuIGiv2DR1zOC
EVjvQdYd31BKTUXvVvn40eXgwfA001rt4KAv/XMYJfHZCtGR+LuJ1FJspBah/Edy
yUPNf3sauMdwLZT3Axp+JSizWIhSXOotOEL6QP6VCR4WWSnUSMyb9rdRwABNhfPC
hd7ntQH0QGLWgysWwdNt60/pJTj3yjaeJncdwf9S1I26eLK5oV1xaHDmMEFrNGsC
AwEAAANTMFEwHQYDVR0OBBYEFKWbInhM1dJAZ28P+rX0MTKg6x1MMB8GA1UdIwQY
MBaAFKWbInhM1dJAZ28P+rX0MTKg6x1MMA8GA1UdEwEB/wQFMAMBAf8wDQYJKoZI
hvcNAQENBQADggIBAAMut5MCTgGxtYzJ0PJ1YBs1VsLLjV40XJ/kN5VW8WT7BP9n
SkFRs1OlRUsG7bDhVu6cQdGTBN29vMksrjFiQsnjQQotzPaAfc+irQZKQNCWpSMV
qapz44BjaxFib3f0icW4VnP7rhpI8E4cYSE1zTeAqD0QYrAJ+VhUkcKDs4fLLol/
fW8xN5+G5VwD+yoCZc6F72Yhnfi4T3uNiZiUQNWbmywxKTOzPVSyZvpbuoIhYgjh
0gi0+o4kKqfR1h7Zeseq86seBudXnhtdlm8jJWbT9Q1ns3+bPcs5IH195uHMFhN
UvcSESGs+liJcsL4jfSc3KmaeDSEnvp/38edBqL/8BkIQj3eG1XIjrU7zGQu2Z4t7
mvKsHNN2Ddu2XnsHy1yUMDotxdC7B7Yj3D92FG7jIsEgsi4QYWNIIjOTnxKIJP09
/ewbwm8cdPgGeFcjRvqOaOTHQBm82nEHPBO4VZcvhLfa7o29CF1WDty2ppAMtQJ1
1PFhsqRjCSyzjMqPnQyFUL8VHI1UGfeKrYwffv2sE5aQEYgTkd1OgR1Nx2hgFWW
sT7dObb/+v+eXyCZGN8Ek8L4/VB1pQXAsFGQKvlezk/MK0j1bi3LQUoiGqHyTqYG
y7gzQgrL5yypZD31JPZWGfA0pLP/7pjMW0PJrrTX+NPYnrzwc5KS1EPUAZ7a -----END
CERTIFICATE-----
```

## 4.2 Connecting to the Eurex Clearing AMQP broker

The connection to the Eurex Clearing AMQP broker is established through a standard TCP/IP socket. The information needed to connect to Eurex Clearing's AMQP brokers in the respective environments (specific TCP/IP addresses and port numbers) can be found in the "Eurex Exchange and Eurex Clearing Network Access Manual". This document is available in the public section of the Eurex Clearing website under the following path:

[https://www.eurex.com/ec-en/Support > Technology > C7 > Network Access](https://www.eurex.com/ec-en/Support%20Technology%20C7%20Network%20Access)

The connection is protected using Transport Layer Security (TLS) protocol and SASL authentication layer. Secure Sockets Layer (SSL) protocols version 2.0 and 3.0 and TLS protocol versions 1.0 and 1.1 are not considered secure and are no longer supported.

The cipher suite, which defines the combination of encryption and authentication algorithms used to secure the connection, is negotiated between the client and the server. The following cipher suites are recommended and supported by Eurex Clearing's AMQP brokers<sup>10</sup>:

- TLS\_AES\_256\_GCM\_SHA384
- TLS\_AES\_128\_GCM\_SHA256
- TLS\_CHACHA20\_POLY1305\_SHA256

Support for other cipher suites is not guaranteed.

Both client and server authentication with certificates is used. Eurex Clearing uses server certificates signed by a trusted Certificate Authority. In order to make the client application accept the server certificate during the connection establishment, the public keys of the CA or the public keys of the corresponding Eurex Clearing AMQP brokers must be installed on the client side and the client application must be able to access it.

The server name in the certificate should be verified against the IP address from which the server certificate is transferred to the client during the connection establishment. The server's name and the IP address have to be added to the client's host file on the machine(s) from where an application connecting to the Eurex Clearing FIXML/FpML/Margin Calculator/Trade Entry Interface is executed. This host file is on a Linux/Unix system the file:

`/etc/hosts`

And on a Microsoft Windows system the file is:

`c:\windows\system32\drivers\etc\hosts`

When establishing a connection, each client application will verify the identity of the broker using the brokers' public key and the broker will verify the identity of the client using the public key assigned to the account. The Member is logged in if the verification succeeds.

The TLS encryption and the authentication using certificates based on the SASL EXTERNAL authentication mechanism are supported by most provided client libraries. For further details concerning the connection handling and authentication, please see the Apache Qpid and AMQP documentation.

The Member is responsible for securing the transport within his own systems, application and organization.

Every Member is allowed to have up to 10 simultaneous connections per account and 100 simultaneous connections per IP address. Any additional connections will be rejected by the broker. Additionally, only 5 new connections within 10 second timeframe and 20 new connections within 60 second timeframe are allowed. Any further connection will be possible only after the timeframe is over. The time-out parameter for the AMQP handshake is set to 5 seconds. Any connection not established successfully within this timeframe will be disconnected.<sup>11</sup>

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<sup>10</sup> The supported cipher suites may be subject to change in the future.

<sup>11</sup> The numbers may be subject to change in the future.

### **4.3 Communication with the AMQP broker**

AMQP based Member applications have the possibility to configure the message delivery according to their needs. The Eurex Clearing interfaces supports two different types of communication:

- o Request – Response communication.
- o Broadcasts.

#### **4.3.1 Requests & responses**

The Member can trigger an action on the Eurex Clearing System by sending a request to the AMQP broker. The request message is delivered to the Eurex Clearing System, where it is processed. The Eurex Clearing System responds with a message confirming the triggered action.

#### **4.3.2 Broadcasts**

Broadcast messages are generated and disseminated by the Eurex Clearing System. They are divided into broadcast streams. Each of these streams is delivering messages into one queue. The number of used broadcast queues and the functional split of these broadcasts queues is different for each Eurex Clearing interface.

It is not guaranteed that the broadcast messages are delivered in functional chronological order. The messages delivered as broadcasts are described in the other volumes of this documentation.

##### **4.3.2.1 Eurex Clearing FIXML Interface**

Currently, for the Eurex Clearing FIXML Interface, the following broadcast streams for all Members are provided:<sup>12</sup>

- TradeConfirmation
- Workflow
- TradeConfirmationNCM (provided only for Clearing Members)
- WorkflowNCM (provided only for Clearing Members)
- Public

The TradeConfirmation and Workflow streams contain messages about Member's own trades and related workflow processes. The TradeConfirmationNCM and the WorkflowNCM streams contain the trade confirmation and workflow messages related to a Clearer's Non-Clearing Members. The Public broadcast stream contains public information (e.g., series information or settlement prices). The public data is identical for all Members – Clearers as well as Non-Clearing Members. Therefore, only one stream for public data is provided.

---

<sup>12</sup> The defined broadcast streams may be subject to change in the future.

#### **4.3.2.2 Eurex Clearing FpML Interface**

Currently, for the Eurex Clearing FpML Interface, the following broadcast streams for all Members are provided<sup>13</sup>:

- TradeNotification
- TradeNotificationNCM

If the trade is booked into the Clearing Member's account, then all trade notification messages will be sent to the TradeNotification queue for the Clearing Member. If the trade is booked into the Registered Customer's account, then the trade notification will be sent twice:

- The first message will be sent to the TradeNotificationNCM queue of the Clearing Member of the Registered Customer.
- The second message will be sent to the TradeNotification queue of the Registered Customer.

#### **4.3.2.3 Eurex Clearing Margin Calculator Interface**

Currently, no broadcast streams are provided for the Eurex Clearing Margin Calculator Interface. On this interface, only Request – Response communication is supported.

#### **4.3.2.4 Eurex Clearing Trade Entry Interface**

Currently, for the Eurex Clearing Trade Entry Interface, the following broadcast stream for all Approved Trade sources is provided<sup>14</sup>:

- TradeNotification

If a trade received from the Approved Trade Sources is booked in the system, then all trade notification messages will be sent to the TradeNotification queue of the Approved Trade source.

### **4.4 Communication phases**

The Eurex Clearing interfaces consist of two parts:

- Eurex Clearing System
- AMQP broker

The AMQP broker delivers the messages between the Eurex Clearing System and the Member. The Eurex Clearing System processes request messages and generate broadcasts. The Eurex Clearing System and the AMQP broker may be in a different state.

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<sup>13</sup> The defined broadcast streams may be subject to change in the future.

<sup>14</sup> The defined broadcast streams may be subject to change in the future.

The state of the Eurex Clearing System is determined by the Eurex Clearing System phases. The Eurex Clearing System processes requests<sup>15</sup> and generates broadcasts only during the ONLINE system state. The AMQP interface is designed to be available throughout the whole day. Since the AMQP broker will be running even when the Eurex Clearing System is not online, the following situation may appear:

The AMQP broker is online, but the Eurex Clearing System is not online (e.g., already in EOD batch processing). Members are able to connect to the AMQP broker and send requests. However, they will not receive any responses, because the Eurex Clearing System is not processing requests anymore.

During the night the AMQP broker undergoes so called “technical maintenance” procedure. During this phase, the broker is being reconfigured for the next business day. Member accounts and certificates are being added or removed as requested by members through the Member Section of the Eurex Clearing website. During this procedure, it might happen that the broker will be temporarily unavailable. In such case the member application should reconnect once the broker is available again.

On the Eurex Clearing FpML Interface, all messages which were unconsumed in the broadcast queues when the technical maintenance starts will be deleted. On Eurex Clearing FIXML Interface, all unconsumed messages will stay in the queues until they expire.

## 4.5 Reliability and Duplicate detection

The messages will be delivered with at least once reliability. Duplicate messages may appear – especially in case any failovers or reconnects occurred during the communication. More details about the reliability and duplicate detection on the AMQP connectivity are available in Volume E, chapter 5.

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<sup>15</sup> The fact that the Eurex Clearing System is processing the requests does not necessarily mean that all actions which can be requested over the Eurex Clearing FIXML/FpML/Margin Calculator Interface will be executed. Depending on the system state or instrument state, some specific operations may not be allowed. In case that the requested action is not allowed during the system state, the request may be responded with a reject message.

## 5 WebSphere MQ

For each interface (FIXML/FpML/Trade Entry Interface) and for each environment (simulation/production), a separate WebSphere MQ configuration will be set-up on the Eurex Clearing side.

The Member has the possibility to “order” more than one connectivity for any interface and environment combination. In this case, the Member has the option to connect different locations to Eurex Clearing’s WebSphere MQ infrastructure.

SSL / TLS connections are possible, if the Member requests these. In this case, a certificate from an official CA is the best operational procedure. Certificates signed by a member-owned CA are the next choice. Self-signed certificates are not supported.

### 5.1 Setup process

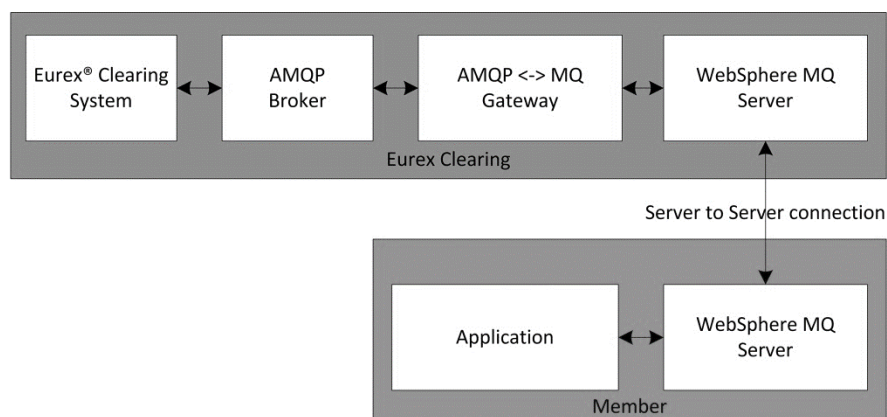
The Member should contact his personal Technical Key Account Manager in order to establish a WebSphere MQ connection to Eurex Clearing. The Technical Key Account Manager responsible will then coordinate all tasks needed for the setup of the connection. The administrator team responsible for the WebSphere MQ infrastructure used by Eurex Clearing will then contact the Member’s WebSphere MQ administrator(s) in the context of the setup process of the WebSphere MQ objects. In this context, the Member will receive a configuration file from Eurex Clearing’s WebSphere MQ administrators which contains the configuration of the WebSphere MQ objects as used by Eurex Clearing. Eurex Clearing uses alias queues and queue-manager alias definitions. Certain objects of this configuration can be modified by the Member in order to fulfill his own standards and requirements (e.g., storage classes, queue depth, xmitq triggering, ...). Specific objects cannot be modified by the Member:

- o Channel names.
- o Queue names the Eurex Clearing refers to (all receiving QALIAS and queue-manager alias queue names).
- o All RNAME and RQMNAME names that are referring to Eurex Clearing.

Eurex Clearing uses an “IVP” queue (installation verification procedure) which is a loopback queue for the connection verification. It is used only selectively for the connection setup and after major changes in order to verify connectivity and channel sequence numbers. The Member should make sure that any message received from Eurex Clearing in this queue is sent right back to Eurex Clearing without being processed by any application.

### 5.2 Eurex Clearing setup

Eurex Clearing is using a gateway process to “translate” and forward messages from AMQP to WebSphere MQ and vice versa. The following illustration shows a high-level overview of the WebSphere MQ integration:



Communication between the Member and Eurex Clearing is established through the WebSphere MQ server-to-server connection. The Eurex Gateway process is responsible for delivering messages between the AMQP broker and the WebSphere MQ server.

### 5.3 Channel

Eurex Clearing will keep the sender channel to the Member “running” through service hours. The Member is free to choose if he wishes to keep the sender channel to Eurex Clearing running during these hours as well or if the Member wants to use disconnect interval/channel triggering. The receiving channel on Eurex Clearing’s WebSphere MQ server is an RQSTR channel. It may be started on Eurex Clearing’s side once a day or week (at channel/application startup time) or in case of problems (to re-establish the MQ connection fast). Except for these reasons, Eurex Clearing will not start this channel. It is up to the Member to make sure that the channel to Eurex Clearing is "running" in order to send messages to Eurex Clearing.

### 5.4 Queues

Eurex Clearing will provide messages in different queues. This separation of messages is done according to functional considerations, e.g., message type or message content. It is up to the responsibility of the Member to decide if the receiving queues on the Member side are bound to one or several of the queues as provided by Eurex Clearing. The exact names of the queues and the name of the queue manager are provided during the setup process of the WebSphere MQ connection.

Eurex Clearing will not empty the Member’s channel during Eurex Clearing’s overnight processing or during channel restarts. It is up to the Member’s responsibility to read new messages in time and to ensure that his applications are able to process outdated messages correctly from a functional point of view.

Eurex Clearing will always setup all theoretically available queues – independent of Member status. This will ensure that in case of a change of the Member status, no further reconfigurations on the WebSphere MQ connection configuration are needed.

### **5.4.1 Requests & responses**

Eurex Clearing will use one queue for responses and one queue for requests. The request queue is filled by the Member with requests from the Member's applications. Depending on the request, an answer is given by the Eurex Clearing System into either the response queue or into the response queue and into the broadcasts queues. If necessary, Members can track the requests and responses by matching the correlation IDs of sent requests and received responses.

### **5.4.2 Broadcasts**

In addition to the request and response queues, Eurex Clearing will use queues for broadcasts. The number of used broadcast queues and the functional split of these broadcast queues is different for each Eurex Clearing interface.

It is not guaranteed that the broadcast messages are delivered in functional chronological order. The messages delivered as broadcasts are described in the other volumes of this documentation.

#### **5.4.2.1 Eurex Clearing FIXML Interface**

Currently, for the Eurex Clearing FIXML Interface, the following broadcast streams for all Members are provided:<sup>16</sup>

1. TradeConfirmation
2. Workflow
3. TradeConfirmationNCM (will contain messages only for Clearing Members)
4. WorkflowNCM (will contain messages only for Clearing Members)
5. Public

The TradeConfirmation and Workflow streams contain messages about Member's own trades and related workflow processes. The TradeConfirmationNCM and the WorkflowNCM streams contain trade confirmation and workflow messages related to Clearer's Non-Clearing Members. The Public broadcast stream contains public information (e.g., series information or settlement prices). The public data is the same for all Members – Clearers as well as Non-Clearing Members. Therefore, only one stream for public data is provided.

#### **5.4.2.2 Eurex Clearing FpML Interface**

Currently, for the Eurex Clearing FpML Interface, the following broadcast streams for all Members are provided:<sup>17</sup>

1. TradeNotification
2. TradeNotificationNCM

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<sup>16</sup> The defined broadcast streams may be subject to change in the future.

<sup>17</sup> The defined broadcast streams may be subject to change in the future.

If the trade is booked into the Clearing Member's account, then all trade notification messages will be sent to the TradeNotification queue of the Clearing Member. If the trade is booked into the Registered Customer's account, then the trade notification will be sent twice:

1. The first message will be sent to the TradeNotificationNCM queue of the Clearing Member of the Registered Customer.
2. The second message will be sent to the TradeNotification queue of the Registered Customer.

#### **5.4.2.3 Eurex Clearing Margin Calculator Interface**

Currently, no broadcast streams are provided for the Eurex Clearing Margin Calculator Interface. On this interface, only Request – Response communication is supported.

#### **5.4.2.4 Eurex Clearing Trade Entry Interface**

Currently, for the Eurex Clearing Trade Entry Interface, the following broadcast stream for all Approved Trade Sources is provided<sup>18</sup>:

- TradeNotification

If the trade received from the Approved Trade Sources is booked in the system, then all trade notification messages will be sent to the TradeNotification queue of the Approved Trade Source.

### **5.5 Communication phases**

The Eurex Clearing interfaces consist of two parts:

1. Eurex Clearing System
2. WebSphere MQ server

The WebSphere MQ server delivers the messages between the Eurex Clearing System and the Member. The Eurex Clearing System is processing request messages and generating broadcasts. The Eurex Clearing System and the WebSphere MQ server may be in a different state.

The state of the Eurex Clearing System is determined by the Eurex Clearing phases. The Eurex Clearing System processes requests<sup>19</sup> and generates broadcasts only during the ONLINE system state. The WebSphere MQ interface is designed to be available throughout the whole day. This includes batch processing phases as well. Since the WebSphere MQ server will be running even when the Eurex Clearing System is already in batch processing, the following situation may appear:

The WebSphere MQ server is online, but the Eurex Clearing System is not online (e.g., already in EOD batch processing). Members are able to connect and send requests. However, they will not receive any responses, because the Eurex Clearing System is not processing requests anymore.

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<sup>18</sup> The defined broadcast streams may be subject to change in the future.

<sup>19</sup> The fact that the Eurex Clearing System is processing the requests does not necessarily mean that all actions which can be requested over the Eurex Clearing FIXML/FpML/Margin Calculator Interface will be executed. Depending on the system state or instrument state, some specific operations may not be allowed. In case that the requested action is not allowed during the system state, the request may be responded with a reject message.

## 5.6 Data encoding

Because Eurex Clearing FIXML Interface is using message properties, the message format is MQHRF2, and the message data is extended with RFH2 header in which named properties are stored along with other JMS header field or properties for which there is no MQMD equivalent. The message data itself is in ASCII format using MQFMT\_STRING and proper CCSID values (set in the RFH2 header).

The Member's application must be aware of the message format and message properties. E.g., receive them, or ignore them (PROPCTL of channels and queues).

For the channels, the CONVERT(NO) option is used. Any conversion of received messages has to be done by the Member's application programs along with the read out of the WebSphere MQ queue (MQGET-CONVERT option used with MQGET). When sending messages, the Member must use MQFMT\_STRING and proper CCSID values in the MQMD header depending on the encoding of the message data to enable Eurex Clearing to convert incoming messages.

## 5.7 Reliability and Duplicate detection

The messages will be delivered with at least once reliability. It is guaranteed that they will be delivered to the WebSphere MQ server on the member side at least once. However, duplicate messages may appear – especially in case any failovers or reconnects occurred during the communication. The duplicates can be usually detected from the message payload. Even if the message contains the message ID property, it should not be used for duplicate detection. The exact way to construct unique identification for each message is described in the specification of the different interfaces. Chapters 1.4 and 1.5 contain the details about the documentation of our interfaces.

## **6 Setup for outsourced back offices**

This chapter applies only to the Eurex Clearing FIXML Interface.

### **6.1 Prerequisites**

Outsourcing comprises an arrangement between a Eurex Member (outsourcer) and an Approved Trade source (insourcing firm) by which that Approved Trade source performs functions and activities legally related to the Members business as an admitted Eurex Clearing Member. The outsourcing firm must have a user setup in the Eurex Clearing System for the insourcing firm and provide the user ID to the insourcing firm. The outsourcer is able to set the entitlement for the acting user according to the contractual outsourcing agreement and fulfills his legal obligations.

Two technical setup alternatives are available. Note that for both options the actual FIXML messages are to be sent as if they had been submitted by the outsourcing member.

### **6.2 Outsourcing Setup**

If AMQP as a transport layer is to be used, then the outsourcer has to create a client certificate to authenticate the insourcing firm application to the AMQP servers. The public part of the certificate has to be delivered to Eurex Clearing using the Member Portal. The outsourcer has to provide the private key to the insourcing firm.

The outsourcers are advised to use a secure transport mechanism when providing the private key to the insourcing firm. If WebSphere MQ as a transport layer is to be used, then the outsourcer needs to be configured on Eurex Clearing's WebSphere MQ servers. The insourcing firm needs then access to the WebSphere MQ queues of the outsourcer.

As soon as the insourcing firm can connect to the AMQP broker or the WebSphere MQ server, the same technical setup can be performed as described in the previous chapters.

### **6.3 Simplified Outsourcing Setup**

In order to reduce operational and technical effort, members may use the simplified outsourcing setup. This alternative allows the insourcing member to send requests via their own request queue. The Eurex Clearing System will check if the insourcing member is allowed to submit messages for the outsourcer and process them accordingly. The outsourcer will still receive all FIXML trade confirmation and position update messages via its own queues.

Eurex Clearing maintains a table of allowed member/user ID combinations for the simplified outsourcing setup. Consequently, the outsourcing partners are required to inform Eurex Clearing about the user ID applicable to their agreement.

Simplified outsourcing can be used via both AMQP and WebSphere MQ.

## **6.4 FIXML Message Formatting**

The insourcing firm must send the identification of the acting user (e.g., OUT001) as part of the standard header for each FIXML message. In the standard header the field SID and SSub must be filled (please refer also to Volumes 3/4 for more details about the standard header).

The SID, the sender company ID (FIX tag 49), must be filled with the outsourcer Member ID and the SSub, the sender sub ID (FIX tag 50), must be filled with the provided user ID for the acting user.

## 7 Glossary of terms and abbreviations

<i>Term/Abbr.</i>	<i>Definition</i>
AMQP	Advanced Message Queuing Protocol - standard for Messaging Middleware.
Apache Qpid	Open source implementation of AMQP protocol.
Broker	AMQP middleware messaging server.
Eurex System	Eurex hosts.
Exchange	An exchange accepts messages from a producer application and routes them to message queues according to prearranged criteria.
EXTERNAL authentication	AMQP authentication mechanism based on SSL/TLS certificates.
FIX	The Financial Information Exchange Protocol.
FIXML	FIX business messages in XML syntax.
FpML	Financial products Markup Language is the industry-standard protocol for complex financial products. It is based on XML.
Message	A message is the atomic unit of routing and queuing. Messages have a header consisting of a defined set of properties, and a body that is an opaque block of binary data.
NCM	Non-Clearing Member.
Queue	A message queue stores messages in memory or on disk and delivers these in sequence to one or more consumer applications. Message queues are message storage and distribution entities. Each message queue is entirely independent.
SASL	Simple Authentication and Security Layer
SSL	Secure Sockets Layer – cryptographic protocol designed to provide communication security over the Internet.
TLS	Transport Layer Security – cryptographic protocol designed to provide communication security over the Internet and successor to SSL protocol.
WebSphere MQ	Message oriented middleware from IBM
XML	Extensible Markup Language