

Eurex Clearing C7

Member Interface Specifications

File Interface Layouts Manual

Document version C7 Release 11.0

- Simulation valid from 11th September 2024
- Production valid from 18th November 2024

Change History

Date	Release	Change
05 June 2023	10.0	Initial Version C7 10.0
09 November 2023	10.0	Documentation correction of the date field format & collateral closing price for the Admissible securities file
30 November 2023	10.1	Decommissioning of TXT layout format version for "Currency haircut parameters and the adjusted exchange rates" with the launch of C7 release 10.1
<u>27 May 2024</u>	<u>11.0</u>	<u>No functional content update for C7 Release 11.0</u>

© Eurex 2024

Deutsche Börse AG (“DBAG”), Clearstream Banking AG (“Clearstream”), Eurex Frankfurt AG (“Eurex”), Eurex Clearing AG (“Eurex Clearing”), Eurex Repo GmbH (“Eurex Repo”) are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Eurex Frankfurt AG is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following also referred to as the “Eurex Exchange”.

All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG or its affiliates and subsidiaries or used under authorization by their respective owners, including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Clearstream, Eurex, Eurex Clearing, Eurex Repo as well as the Eurex Exchange and their respective subsidiaries, servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party’s use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions contained in this publication.

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/direct-market-access-from-the-us> .

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex equity options and equity index options pursuant to the terms of the SEC’s July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: <https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers>. Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC’s Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC’s Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

Trademarks and Service Marks

Buxl®, DAX®, DivDAX®, eb.rexx®, Eurex®, Eurex Repo®, Strategy Wizard®, Euro GC®, FDAX®, FTSE 100, FWB®, GC Pooling®, GCPI®, MDAX®, ODAX®, SDAX®, TecDAX®, USD GC Pooling®, VDAX®, VDAX-NEW® and Xetra® are registered trademarks of DBAG or its affiliates and subsidiaries. MSCI®, EAFE®, ACWI® and all MSCI indexes (the “Indexes”), the data included therein, and service marks included therein are the intellectual

property of MSCI Inc., its affiliates and/or their licensors (together, the “MSCI Parties”). The Indexes are provided “as is” and the user assumes the entire risk of any use it may make or permit to be made of the Indexes. No MSCI Party warrants or guarantees the originality, accuracy and/or completeness of the Indexes and each expressly disclaims all express or implied warranties. No MSCI Party shall have any liability for any errors or omissions in connection with any of the Indexes, or any liability for any direct, indirect, special, punitive, consequential or any other damages (including lost profits) even if notified of the possibility of such damages. For full disclaimer see [msci.com/disclaimer](https://www.msci.com/disclaimer).

ATX®, ATX® five, CECE® and RDX® are registered trademarks of Vienna Stock Exchange AG. IPD® UK Quarterly Indexes are registered trademarks of Investment Property Databank Ltd. IPD and have been licensed for the use by Eurex for derivatives. SLI®, SMI® and SMIM® are registered trademarks of SIX Swiss Exchange AG. The STOXX® indexes, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Limited and/or its licensors. Eurex derivatives based on the STOXX® indexes are in no way sponsored, endorsed, sold or promoted by ISS STOXX and its licensors and neither ISS STOXX nor its licensors shall have any liability with respect thereto. PCS® and Property Claim Services® are registered trademarks of ISO Services, Inc. Korea Exchange, KRX, KOSPI and KOSPI 200 are registered trademarks of Korea Exchange Inc. The names of other companies and third-party products may be trademarks or service marks of their respective owners.

FTSE® is a trade mark of the London Stock Exchange Group companies and is used by FTSE International Limited (“FTSE”) under license. All rights in the FTSE®100 Index (the “Index”) vest in FTSE or its licensors. Neither FTSE nor any of their affiliates or licensors (a) assumes any liability, losses, damages, expenses or obligations in connection with any derivative product based on the Index; or (b) accepts any liability for any errors or omissions, fitness for a particular purpose or the results to be obtained from the use of the Index or related data. No party may rely on the Index or related data contained in this communication which Index and data is owned by FTSE or their affiliates. No use or distribution of the Index is permitted without FTSE’s express written consent. FTSE does not promote, sponsor or endorse the content of this communication nor any financial or derivative product that it relates to.

PRIIPs: Eurex Deutschland qualifies as manufacturer of packaged retail and insurance-based investment products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link: <https://www.eurex.com/ex-en/rules-regs/priips-kids>.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.

Table of Contents

1	Introduction	6
1.1	Conventions used in this document.....	6
1.2	File Interface Layouts Manual documentation	6
2	Currency haircut parameters and the adjusted exchange rates	7
2.1	CSV format layout.....	7
3	Admissible securities.....	9
3.1	CSV format	9
4	Appendix	11
4.1	Glossary	11

1 Introduction

This manual contains the file descriptions for the:

- Currency haircut parameters and the adjusted exchange rates in
 - o CSV format

- Admissible securities in
 - o CSV format

The files will be available via the Common Report Engine. The Common Report Engine is the exclusive source for report files, clearing files and theoretical price files for Eurex Clearing's participants. It is an FTP solution based on an SFTP report server that allows participants to easily retrieve all their reports from a single source.

Detailed information to the Common Report Engine is provided in the Common Report Engine User Guide on the Eurex Clearing website:

www.eurex.com/ec-en/ > Support > Technology > Common Report Engine.

1.1 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.

1.2 File Interface Layouts Manual documentation

The Eurex Clearing File Interface Layouts Manual is available on Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > related release > System documentation > Interfaces

2 Currency haircut parameters and the adjusted exchange rates

This file contains the currency haircut parameters and the adjusted exchange rates used for margining and collateral evaluation. The file is available via the Common Report Engine in the public directory structure with the naming convention:

CSV format: FTHCPARAPUBLIYYYYMMDD.CSV.ZIP

Additionally to CRE, the file in CSV format will be available on the Eurex Clearing website:

www.eurex.com/ec-en/ > Services > Risk parameters > Haircut and adjusted exchange rates

Frequency: Daily

2.1 CSV format layout

Field	Format	Description	Example
CURR_TYP_COD	Alphanumeric (ISO 4217)	Currency (Valid values are all currencies known by the system)	JPY
EUREX_CURR_TYP_COD	Alphanumeric (ISO 4217)	Eurex Currency (Valid values are all Eurex currencies, currently EUR, CHF, USD, GBP) and represents the base currency of the following (adjusted) exchange rates.	EUR
EXCH_RAT	Numeric 12, 8	Unadjusted exchange rate between the currency specified in the field CURR_TYP_COD and the currency specified in the field EUREX_CURR_TYP_COD	1135.91096613
ADJ_EXCH-RAT_CRED	Numeric 12, 8	Adjusted credit exchange rate between the currency specified in the field CURR_TYP_COD and the base currency specified in the field EUREX_CURR_TYP_COD adjusted by the haircut specified in field HAIRCUT_PCNT_CRED	1141.07558300
ADJ_EXCH_RAT_DEB	Numeric 12, 8	Adjusted debit exchange rate between the currency specified in the field CURR_TYP_COD and the base currency specified by EUREX_CURR_TYP_COD adjusted by the haircut specified in field HAIRCUT_PCNT_DEB.	1130.74634900
HAIRCUT_PCNT_CRED	Numeric 4,2	Haircut credit percentage of the current day	5.80
HAIRCUT_PCNT_DEB	Numeric 4,2	Haircut debit percentage of the current day	5.80

MJR_CURR_TYP_COD	Alphanumeric	Major currency of the specified currency in field CURR_TYP_COD. When both fields are equal it is a major currency, otherwise the currency detailed in CURR_TYP_COD, is a minor currency	JPY
MIN_MJR_CURR_RAT	Numeric 5,4	Exchange rate between Minor and Major currency. When both fields are equal the rate is 1.0000	1.0000

3 Admissible securities

Eurex Clearing accepts approximately 10.000 securities that are as well admissible as collateral for the European Central Bank or the Swiss National Bank. On top, approx. 850 government bonds from Non-EU countries (AU, CA, JP, US), selected equities (constituents of the DAX®, SMI® and EURO STOXX 50® Index) and selected ETFs complete the admissible collateral spectrum. This file contains a complete list of all admissible securities based on the ISIN. The files are available via the Common Report Engine in the public directory structure with the naming convention:

TXT format: ADMISECUPUBLIYYYYMMDD.TXT.ZIP

CSV format: ADMISECUPUBLIYYYYMMDD.CSV.ZIP

Additionally file in TXT format is available on the EUREX Clearing website:

www.eurex.com/ec-en/ > Services > Risk parameters > Risk parameters > General Parameters

Frequency: Daily

3.1 CSV format

CSV Report Structure:

Field	Format	Description	Example
#LastUpdate	DD/MM/YYYY	Business Date	18/01/2023
ISIN	alphanumeric 12	This field contains the International Security Identification Number (ISIN) of the security.	AT0000383864
Security_Group	alphanumeric 1	B = Bond S = Stock	B
Security_Type	alphanumeric 3	BON (Bond) EQU (Equity)	BON
Deposits_Allowed	alphanumeric 1	Indicates if deposit is allowed. Valid values are Y/N	Y
Shares/Nominal	numeric 15	Emission volume	9,449,531,002
CollClosingPrc	numeric signed 8, 4	This field contains the security Last closing price at the last Market closing.	116.2800
EvalPct	numeric 6, 3	This field contains the collateral evaluation percent (haircut) of the security, which is used to calculate the collateral value of the pledged security.	94.328
Used_as_Collateral	alphanumeric 1	Indicates if ISIN is considered as collateral. Valid values are Y/N	Y
Free_for_deposit	numeric 15	Maximum allowed deposit amount on Clearing member level	2,362,382,751
Market_Price_Validity	alphanumeric 1	Market price validity. Valid values are Y/N	Y

Collateral_Expiration_Date	DD/MM/YYYY	Collateral Expiration Date	15/07/2027
Security_Long_Name	alphanumeric 60	Security Name	OESTERREICH, REPUBLIK EO- BUNDESANL. 1997(27) 6
Currency	alphanumeric 3 (ISO 4217)	Evaluation Price Currency	EUR
LSOC_eligible	alphanumeric 1	Indicates if deposit is allowed under segregation model LSOC. Valid values are Y/N	N

4 Appendix

4.1 Glossary

CSV	Comma-separated values
FTP	File Transfer Protocol
SFTP	Secure File Transfer Protocol
TXT	Text file
