

Eurex Clearing C7

Member Interface Specifications

File Interface Layouts Manual

Document version C7 Release 13.0 – Version 1.0

- Simulation valid from 31 August 2026
- Production valid from 9 November 2026

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Change history

| Date | Release | Change |
|-----------------------------|----------------------|---|
| 5 June 2023 | 10.0 | Initial Version C7 10.0 |
| 9 Nov 2023 | 10.0 | Documentation correction of the date field format & collateral closing price for the Admissible securities file |
| 30 Nov 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 |
| 27 May 2024 | 11.0 | No functional content update for C7 Release 11.0 |
| 2 Dec 2024 | 11.1 | No functional content update for C7 Release 11.1 |
| 10 Mar 2025 | 11.1 | Update related to new version for Admissible securities files extended by Title Transfer and ECC eligible |
| 26 May 2025 | 12.0 | Update of existing Admissible securities files versions: Existing files will be removed |
| 1 Dec 2025 | 12.1 | No functional content update for C7 Release 12.1 |
| 1 June 2026 | 13.0 | No functional content update for C7 Release 13.0 |

1 Introduction

This manual contains the file descriptions for the:

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

CSV Report Structure:

| 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 |

| Field | Format | Description | Example |
|-------------------------|--------------|---|---------|
| 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 and will additionally indicate if a deposit of the ISIN is allowed under legal regime Title Transfer or for clients of the European Commodity Clearing AG (ECC). The files are available via the Common Report Engine in the public directory structure with the naming convention:

New version:

TXT format: 00FILADMISPUBLIYYYYMMDD.TXT.ZIP

CSV format: 00FILADMISPUBLIYYYYMMDD.CSV.ZIP (chapter 3.1)

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

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

Heading: Global Admissible Securities

Frequency: Daily for all versions

3.1 CSV format “00FILADMISPUBLIYYYYMMDD.CSV.ZIP”

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 |

| Field | Format | Description | Example |
|----------------------------|------------------------------|---|---|
| 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 |
| TitleTransfer_eligible | alphanumeric 1 | Indicates if deposit is allowed under legal regime Title Transfer. Valid values are Y/N | N |
| ECC_eligible | alphanumeric 1 | Indicates if deposit is allowed for Clearing House ECC. 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 |
