Eurex Clearing C7

Member Interface Specifications

File Interface Layouts Manual

Document version C7 Release 12.0

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- Production valid from 10 November 2025

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Table of contents

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 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_CO	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, otherw the currency detailed in CURR_TYP_COD, is 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 new version of this file~~ 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 existing version will be decommissioned with C7 Rel 12.0 in November 2025.~~ 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)

~~Existing version (available till introduction of C7 Rel 12.0 in November 2025)~~

~~TXT format: ADMISECUPUBLIYYYYMMDD.TXT.ZIP~~

~~CSV format: ADMISECUPUBLIYYYYMMDD.CSV.ZIP (chapter 3.1)~~

Additionally ~~both files~~the file in TXT format ~~are~~ is available on the EUREX Clearing website:

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

Heading~~ of new version~~: Global Admissible Securities

~~Heading of existing version: 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

Field	Format	Description	Example
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
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

~~3.2 CSV format “ADMISECUPUBLIYYYYMMDD.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.~~	~~AT000038386 4~~
~~Security_Group~~	~~alphanumeric 1~~	~~B = Bond~~ ~~S = Stock~~	~~B~~
~~Security_Type~~	~~alphanumeric 3~~	~~BON (Bond)~~ ~~EQU (Equity)~~	~~BON~~

~~Field~~	~~Format~~	~~Description~~	~~Example~~
~~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