EUREX

Eurex Clearing C7

Release Notes

Release: 11.0

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List of abbreviations:

Acronym or abbreviation	Description
AIA	Allocation Instruction Alert
ARP	Advanced Risk Protection
C7	Eurex Clearing System
CM	Clearing Member
EDSP	Exchange Delivery Settlement Price
EMIR	European Market Infrastructure Regulation
ETD	Exchange Traded Derivatives
FSP	Final Settlement Price
GUI	Graphical User Interface
IOU	Improved Outsourcing User
SCAP	System Calculated Average Price
T7	Eurex Trading System
TCR	Trade capture Report
ToM	Type of Money
USP	Underlying Stock Price
VBAP	Value Based Average Pricing

1 Introduction

The document provides an overview of the functionality made available with C7 Release 11.0.

Important

This release is a mandatory release for all Clearing Members, Basic Clearing Members, Disclosed Direct Clients of Eurex Clearing AG and vendors.

Eurex Clearing is planning to introduce three new functionalities available in the Member Section to improve the intelligence and transparency on the usage of the third-party vendor, third-party vendor software, and self-developed software of clearing members on a technical connection level:

a. ISV Registration
b. Software Registration
c. Software Selection.

The introduction of the ISV Registration functionality via the Member Section will digitize the registration process of Independent Software Vendors (ISVs). All new and existing ISVs will be required to submit their registration using the new functionality in the Member Section. During this registration process, the ISVs will be required to provide information on the personal contact details, company information (confirmed either via a Legal Entity Identifier(LEI) or a commercial register extract), types of services (front-, middle-, or back-office), and details of the markets supported (Eurex, Eurex Clearing, Eurex Repo, Xetra/Börse Frankfurt, and EEX/ECC).

Following the completion of ISV registration, registered ISVs as well Clearing Members with self-developed software will be required to register their software which is intended to be used to connect to the Eurex Clearing interfaces (FIXML & FpML), using the Software Registration functionality in the Member Section. The Software Registration functionality will be accessible to Central Coordinators, their deputies, and other Member Section users with specific permission in their Member Section view. The following information will be required during registration: software name, software type (e.g., front-, middle-, or back-office), supported markets (Eurex, Eurex Clearing, Eurex Repo, Xetra / Börse Frankfurt, and EEX/ECC), type of management (cloud/ hosted / on-premise), and supported products.

All Clearing Members, who intend to use third-party software developed by ISVs, will select the software that they use to connect to the Eurex Clearing interfaces (FIXML & FpML) by using the Software Selection functionality in the Member Section. Any self-developed software that has already been registered to connect to the aforementioned interfaces will be automatically assigned to the respective Clearing Member.

Finally, the current FIXML and FpML account creation process via the Member Section will be enhanced with the addition of software usage details. Clearing Members will be required to provide the software details (software name and vendor name) when creating an account via Member Section. Only the previously selected software via the Software selection functionality will be available for selection here. ISV Registration, Software Registration, and Software Selection functionalities are scheduled to be launched in the Member Section as of the 30th of September. The implementation will be carried out in a staggered approach and will continue until June 2025. With the go-live of the ISV and Software Registration functionalities, third-party software vendors will be required to register their entity and software in the first phase, by February 2025 at the latest. Following this, Clearing Members will be required to register their self-developed software (if applicable), select their software usage, and enhance the new and existing FIXML and FpML accounts with the details of their software usage in the second phase of the implementation, until June 2025.

More information on the rollout plan and documentation will be available on a dedicated Eurex Clearing Support page of the initiative in June.

These functionalities will be introduced for Eurex Clearing, Eurex, Eurex Repo, Cash Markets (Xetra and Börse Frankfurt), and EEX/ECC.

1.1   Readiness Statement

According to §10 (3) (ii) of the General Terms and Conditions to the Agreement on Technical Connection to the Clearing Electronic Data Processing (EDP) of Eurex Clearing AG, Clearing Members are obliged to provide Eurex Clearing prior to the first use of the updated service of Eurex Clearing's C7 with a written statement confirming that (a) the updated service of Eurex Clearing's C7 successfully passed internal test procedures, and (b) the participant system and the participant software interact with the updated service of Eurex Clearing's C7 without any errors or interruptions.

Participation in the C7 Release 11.0 simulation and testing phase is optional, but highly recommended especially for GUI, report and interface changes.

We kindly ask clearing members to submit their readiness statements by Friday 8 November 2024.

1.2   Related Documents

All documents which will be updated in connection with the introduction of C7 Release 11.0 will be made available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > C7 Release 11.0

Details on the publication dates can be found in the "Eurex Clearing Member Communication Calendar" available on the Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System documentation > Overview & Functionality

2 Overview C7 Release 11.0

Eurex Clearing is planning to launch C7 Release 11.0 on **18 November 2024** in Production.

The release includes following changes:

a. Value based average pricing enhancements:
  I.   *Broadcast VBAP Sub-group details through FIXML interface*
  II. *Customer Order Handling Instruction (Rate ID) for VBAP Grouping/Allocations*
  III. *Additional validation during allocation cancellation*
  IV. *Additional text fields in AllocInst on Allocation + Account transfer*
  V.   *Make entry field 'Ref O/C' mandatory via GUI*
b. ARP: Email notification in case of level 3 breaches
c. Exercise/Assignment overview window changes - additional information on Illogical Exercises
d. GUI User Account Clean up – step 2
e. Type of Money (ToM) Quota

Eurex Clearing provides a dedicated simulation environment for C7 Release 11.0 to give participants the opportunity to perform comprehensive testing of their applications, independent from the C7 production environment.

The simulation period for C7 Release 11.0 is planned to start on **11 September 2024** together with T7 Release 13.0.

Java version 17 will no longer support obsoleted elliptic curves

Please be advised that several elliptic curves (i.e. brainpoolP512r1, 384r1, 320r1 or 256r1) will no longer be supported with Java version 17.

The complete list of obsolete elliptic curves can be found here:

[JDK-8251547] Remove the legacy elliptic curves - Java Bug System (openjdk.org).

Please ensure not to use these ciphers when it comes to Certificate Renewal.

Details can be found in "N7-Network Access Guide", available for download on Eurex website www.eurex.com/ec-en/ under the following path:

Support > Technology > C7 > Supporting Documents > Network Access.

2.1 Value based average pricing (VBAP) enhancements

The VBAP functionality will be enhanced with C7 Release 11.0. The following subsections will describe the changes.

2.1.1 Broadcast VBAP Sub-group details through FIXML interface

Current Situation:
C7 currently broadcasts VBAP group level updates through Allocation Instruction Alert (AIA) FIXML message, but it does not contain sub-group level quantity details. The sub-group is identified through the combination of transaction's Trade Type, Trade Publish indicator and Customer Order Handling Instruction.

Future Situation:
FIXML Allocation Instruction Alert message will additionally provide quantity details at sub-group level. The message will have the following sub-group level information:

a. **Total sub-group quantity**: Total quantity of all transactions assigned to a VBAP group for a specific Trade Type, Trade Publish Indicator and Customer Order Handling Instruction.

b. **Remaining sub-group quantity**: Remaining unallocated quantity of a VBAP group for a specific Trade Type, Trade Publish Indicator and Customer Order Handling Instruction.

c. **Offset quantity**: This field will always indicate the change in quantity from the previous Remaining sub-group quantity.
   I. In case the AIA message is due to the Transaction Assignment/De-assignment, then the change will be in both total sub-group quantity and remaining sub-group quantity fields.
   II. In case the AIA message is due to the Allocation or Cancel Allocation, then the change will be only in the Remaining sub-group quantity field.

d. **Allocation Sub-group attributes**: The sub-group attributes will be indicated through a repeatable FIXML group component (AllocGroupSubQtyAttributeGrp) comprising of two FIXML fields AllocGroupSubQtyType and AllocGroupSubQtyVal. The value provided in the AllocGroupSubQtyVal field indicates the attributes of AllocGroupSubQtyTypes where "1" reflects the Trade Type, "2" the Trade Publish Indicator and "3" the Customer Order Handling Instruction. Example:

   ➢ <AllocSubQtyAttr Typ="1" Value="1051"/> (VBAP TES1 Buyside non-disclosed)
   ➢ <AllocSubQtyAttr Typ="2" Value="3"/> (published)
   ➢ <AllocSubQtyAttr Typ="3" Value="G"/> (Sponsored Access)

e. The AIA message will always contain consolidated sub-group level quantities of all transactions,
   I. which are currently assigned to a specific VBAP group even if there is no change from the latest event/update.
   II. which were previously assigned to a specific VBAP group and has a change in quantities from the latest event/update.
   III. which are currently assigned to a specific VBAP group and has a change in quantities from the latest event/update.

f. The sum of Total sub-group quantity of all the sub-groups associated with a VBAP group will be equal to the total group quantity. Similarly,
   I. the sum of Remaining sub-group quantity of all the sub-groups associated with a VBAP group will be equal to the remaining group quantity.
   II. the sum of Offset quantity of all the sub-groups associated with a VBAP group will be equal to the group´s offset quantity.

Further details can be found in the document "C7 Derivatives Clearing Functional Reference Guide" available for download at the Eurex Clearing website www.eurex.com/ec-en/ under the path: *Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Overview & Functionality*

2.1.1.1 FIXML Changes

There will be one new component "AllocGroupSubQtyGrp" in the AIA message at route level to provide sub-group level quantity details. Refer to below table for field level details.

FIXML Name (Abbr Name)	Field/ Component Name	Valid Values	FIX Tag	O/M	Remarks/Description
AllocSubQty	**AllocGroupSubQtyGrp**			M	**Repeating group Component.**
Qty	AllocGroupSubQty		2976	M	Data Type is Qty. This field indicates total sub-group quantity.
QtyOfst	AllocGroupSubQtyOffset		2977	M	Data Type is Qty. This field indicates the Offset Quantity.
QtyRem	AllocGroupRemainingSubQty		2978	M	Data Type is Qty. This field indicates remaining sub-group quantity.
AllocSubQtyAttr	**AllocGroupSubQtyAttributeGrp**			M	**Repeating group Component.** 1. The combination of "Typ" and "Val" fields in this group will indicate specific transaction characteristic. And 2. There can be maximum of 3 repeated groups to identify the VBAP sub-group.
Typ	AllocGroupSubQtyType	1– Trade Type 2– Trade Publication Indicator 3 – Customer Order Handling Instruction	2980	C	Data Type is integer.
Val	AllocGroupSubQtyValue	The valid values for this field will depend on value in the "Typ" field.	2981	C	Data Type is string. 1. If Typ = 1, then this field will always be present, and characteristics will be like TrdTyp (tag 828) 2. If Typ = 2, then this field will always be present, and characteristics will be like TrdPubInd (tag 1390) 3. If Typ = 3, then this field characteristics will be like CustOrdHdlInst (tag 1031)

Further details can be found in the documents "Eurex Clearing FIXML Interface Volumes 4 & 6", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path: *Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Interfaces*

2.1.2 Customer Order Handling Instruction (Rate ID) for VBAP Grouping/Allocations

Current Situation:
Currently VBAP functionality allows members to request an allocation out of a group for different combinations of trade types and trade publish indicators. Also, the Customer Order Handling Instruction information from trading application may not be retained in certain scenarios of VBAP grouping.

Future Situation:
This will be changed with the C7 Release 11.0. Eurex members will be allowed to request an allocation out of a group for a specific Customer Order Handling Instruction in addition to the currently allowed criteria.

In future, the transaction's Customer Order Handling Instruction information will be considered while VBAP grouping, allocation process and relevant pro-rata calculations.

a. The transaction's Customer Order Handling Instruction will always be retained following VBAP grouping and allocations.

b. C7 application will maintain sub-group level quantities for all the sub-groups assigned to a VBAP group. The sub-group will be identified through a combination of "Trade Type", "Trade Publish Indicator" and "Customer Order Handling Instruction".

c. Eurex Members will be able to send VBAP allocation requests for a specific "Customer Order Handling Instruction" value in combination with trade type and trade publish indicator values.

d. The pro-rata allocation requests will be executed at sub-group level. This means the requested allocation quantity at group level will be processed across different sub-groups on pro-rata basis, according to the available unallocated quantities per "Trade Type", per "Trade Publish Indicator" and per "Customer Order Handling Instruction".

e. C7 will make sure, that the total quantity allocated out of a VBAP group for a specific sub-group will not exceed the total quantity assigned to a VBAP group for that specific sub-group.

f. VBAP sub-group level quantities information can be inquired using C7 GUI.

g. The EOD status of VBAP sub-group level quantities can be viewed in the Clearing report RPTCB716.

h. VBAP sub-group level quantities will be available in the FIXML AIA message (see changes described in section 2.1.1).

Further details can be found in the document "C7 Derivatives Clearing Functional Reference Guide", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path:
Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Overview & Functionality

2.1.2.1 FIXML Changes

There will be one new field in the AllocInstrctn FIXML message, listed below.

FIXML Name (Abbr Name)	Field/ Component Name	Format	FIX Tag	Remarks/Description
CustOrdHdlInst	CustOrderHandlingdlInst	String	1031	The information is originally received from Trading Application. Valid values, **W** – Desk Electronic **Y** – Client Electronic **C** – Vendor-provided Platform **G** – Sponsored Access **H** – Premium Algorithmic Trading Provider **D** – Other or Default – Empty

Further details can be found in the documents "Eurex Clearing FIXML Interface Volumes 4 & 6", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path: *Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Interfaces*

2.1.2.2 C7 Clearing GUI Changes

Following changes concerning VBAP windows on C7 GUI:
   a. The VBAP group Overview window will be modified to view the sub-group quantity details for a specific Original Trade Type, Trade Publish Indicator & Rate ID level.
   b. The "Create Avg Prc" window will also be modified to support creation of the average priced transactions for a specific Rate ID value.
   c. The advanced filter section in the transaction overview window will have additional filter to inquire for a specific RateID value.

Note: the content of Rate ID field in GUI is the same as the value of transaction's Customer Order Handling Instruction.

Further details can be found in the document "Eurex Clearing C7 Clearing GUI – User Manual", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path in September: *Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Eurex Clearing GUIs*

2.1.2.3 Report Changes

The VBAP report CB716 "Value Based Average Pricing - Group Overview" will have following changes,
   a. sub-group details will be reported per trade type, per trade publish indicator and per rateIdentifier.
   b. redundant fields will be deleted.

Note: The content of rateIdentifier field in the reports is the same as the value of transaction's Customer Order Handling Instruction.

Further details can be found in the documents,"Eurex Clearing XML Reports – Modification Notes v.11.0" and "Eurex Clearing XML Reports – Reference Manual v.11.0", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Reports

2.1.3 Additional validation during allocation cancellation

Current Situation:
In some special scenarios involving cancellation of allocations, after processing cancellation, the system calculated average price (SCAP) of a group may be outside the Group's High/Low Price range.

Following such cancellations, the average price of transaction(s) allocated out of a group may use SCAP. This is not allowed as the average price allocation is outside the Group's High/Low Price range.

Future Situation:
The problematic scenarios which are explained above, will be restricted in future with an additional validation while processing cancel allocations,

   a. The application first calculates forecasted (post-cancellation) SCAP.

   b. If the group's forecasted SCAP is lying outside the Group's High/Low Price range, then the Cancel Allocation request will be rejected with an appropriate message.

Note: If the user needs to cancel the allocation in such problematic scenarios, the user needs to cancel other allocation(s) first or cancel allocations in the reverse order of their initial allocation OR cancel all Allocations out of the group. After successful cancellation, the user may send new allocation requests at appropriate average price.

Further details can be found in the documents "C7 Derivatives Clearing Functional Reference Guide", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path: *Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Overview & Functionality*

2.1.4 Additional text fields in AllocInst on Allocation + Account transfer

Current Situation:
Currently, members cannot specify target text information while instructing a VBAP Allocation along with Account transfer via FIXML interface. However, the target text fields can be specifed via C7 GUI.

Future Situation:
Members will be able to specify target text fields when requesting Account Transfer for an average price transaction(s) out of the VBAP group via FIXML interface. With this enhancement GUI and FIXML behavior will be aligned.
The already existing text fields in the AllocGrp of the Allocation Instuction message could be used in future for the target Account. To achieve this, the nested parties for the Target Member and Target Accounts have been moved to the AllocGrp.

2.1.4.1 FIXML Changes

The AllocGrp of the AllocInstrctn FIXML message has been updated:

FIXML Name (Abbr Name)	Field/ Component Name	Valid Values	FIX Tag	O/ M	Remarks/Description
Alloc	**AllocGrp**				This component is only expected if a give-up is initiated, OR Account Transfer is initiated.
Txt1	AllocFreeText1		25040		Max. 36 characters each. Proposal for take-up side in case of Give-up &
Txt2	AllocFreeText2		25041		**Reference text for the Target member/account in case of account transfer**
Txt3	AllocFreeText3		25042		
Pty	NestedParties				
ID	NestedPartyID		524	(Y)	This is to be provided only if the Member wants to initiate an account transfer along with the allocation instruction. Target Member ID in case of an external account transfer
R	NestedPartyRole	40=Transfer To Firm	538		To be provided only in case of external Account Transfer.
Pty	NestedParties				
ID	NestedPartyID		524	(Y)	Target account
R	NestedPartyRole	38=Position Account	538	(Y)	
Qual	NestedPartyRoleQualifier	14=Target Account	2376	(Y)	To be provided only in case of Account Transfer

Further details can be found in the documents "Eurex Clearing FIXML Interface Volumes 4 & 6", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path:
Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Interfaces

2.1.5 Make entry field "Ref O/C" mandatory via GUI

Current Situation:
Ref Open/Close field is optional (applies in case a give-up is initiated when allocating a transaction through 'Create Average Price Transactions' window). As a result, Give-ups with blank Ref O/C fields can be triggered.

Future Situation:
Ref Open/Close field becomes mandatory and will be prefilled with falue "O", but can be changed to "C".

Further details about the C7 GUI changes can be found in the document "Eurex Clearing C7 Clearing GUI – User Manual", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path in September:
Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Eurex Clearing GUIs

2.2 ARP: Email notification in case of level 3 limit breaches

With C7 Release 11.0, it is planned to introduce Advanced Risk Protection (ARP) level 3 limit breach email notifications. C7 ARP users can opt in for email notifications in case of level 3 limit breaches. However, the email service will not be legally binding.

Members opting in for this service shall contact their Key Account Manager or send an email to **client.services@deutsche-boerse.com.**

Please note that only generic mailbox addresses and not personal email addresses will be permitted due to data protection rules regulating the C7 service. The notification email will provide details about Maintenance Participant, Affected Participant, timestamp and soft/ hard breach.
Current C7 ARP functionality (e.g. member risk limit maintenance, member status, automatic release etc.) will remain the same.

To inquire the email address a new privilege A017INQ - Risk Protection Participant Email Inquire will be introduced and assigned to the following existing roles:
- Risk Manager
- Risk Limit Manager
- Risk Manager View Only

Please note that every existing user having one of the above roles assigned, will get by default the entitlement level 3 for the privilege.

Further details can be found in the documents "C7 – Advanced Risk Protection Functional Reference Guide" and "C7 - User Entitlement Guide" available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path in June:
Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Overview & Functionality

Further details about the C7 GUI changes can be found in the document "Eurex Clearing C7 Clearing GUI – User Manual", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path in September:
Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Eurex Clearing GUIs

2.3 Information on Illogical Exercises

Following member request, it is planned to have an enhancement for C7 GUI window "Exercise Assignment Overview" by providing three additional columns:
- 1st column will clearly indicate if the number of exercised lots is partial or full against the position held.
- 2nd column will clearly indicate if the number of assigned lots is partial or full against the position held.
- 3rd column will show in the money, out the money or at the money information based on the approved price which can be the FSP (Final Settlement price), or EDSP (Exchange Delivery Settlement Price) or USP (Underlying Stock Price) for OSTK.

The information is not real-time but provided End of Day after all exercises (automatic & manual) and assignments have been processed. Exercise Assignment Overview window will have this information available with a retention period of 5 days after being published.

There are no changes foreseen for FIXML or reports.

Further details about the C7 GUI changes can be found in the document "Eurex Clearing C7 Clearing GUI – User Manual", available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path in September:

Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Eurex Clearing GUIs
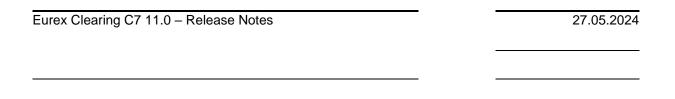
2.4 GUI User Account Clean up – step 2

As already stated in the C7 10.1 Release Notes (released in Dec. 2023), Eurex Clearing monitoring application reveals a large amount of unused C7 GUI user accounts in the system. After considering security aspects, Eurex Clearing decided to delete all C7 GUI user accounts that have not been used for more than 2 years.
With the introduction of C7 Release 10.1 on 13.05.2024, members are able to check on inactive users via the User Maintenance window in the Entitlement area of the C7 GUI in advance. The date of the last login or last activity of the user is displayed.

If this information does not exist (e.g. for accounts which were not used since May 2022) no date will be available. Based on this information, every member can check upfront which user accounts will be deleted.

Please note on the following:
(Admin) Users with role "Service Administrator" and privilege "A001INQ Internal User Inquire" are able to see all users on the "User Entitlement Maintenance window" now including the new fields of "last activity"; the "day of user creation" and the "initial user" flag.

Admin users can check that all valid users have "last activity" day newer as 18-Nov-2022 (2 years before introduction of C7 Release 11.0). If not, the users either have to login into the C7 GUI or do some other activity via FIXML.

Users flagged as "initial user" or have a "user creation" newer as 2 years will be not deleted.

User IDs set up in the "Outsourcing Relationship Overview" (IOUxxx) will not be deleted.

Outdated user IDs can be deleted by the (Admin) user before introduction of C7 Release 11.0.

With effective date 18.11.2024 the outdated accounts will be deleted.

2.5 Type of Money (ToM) Quota

Eurex Clearing, as a regulated Clearing House, needs to hold, based on EMIR regulation, sufficient cash liquidity to cover cash flows in case of Clearing Member defaults or other obligations.

The formula for the requested cash amount based on the cash ratio compared to the margin requirements is defined by Treasury and Risk department. The permanent cash ratio, a percentage value on collateral pool level, is approved by the Eurex Clearing Executive Board.

In case the market environment becomes more volatile and unstable, Eurex will impose the obligation to meet the permanent cash ratio for selected or all collateral pools.

The transactions (deposit/withdrawal) with ToM "Quota" will be generated to fulfill permanent cash ratio requirements. The cash transaction amounts to meet the permanent cash ratio will be calculated on collateral pool level on a daily basis (EoD values) and will be determined as a difference between the actual delivered cash collateral (Types of Money 'Blocked', 'Term' and 'Quota') and the required cash collateral (total/applicable margin requirements times permanent cash ratio).

The ToM Quota functionality introduced with C7 Release 11.0 will automatize the above-mentioned process, especially in times with high volatility (meeting the permanent cash ratio).

Further details can be found in the document "C7 - Collateral Management Functional Reference Guide" available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path in June:
Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Overview & Functionality

2.6 General Report Changes

For the following report editorial changes will be available:

Report ID	Name	Change
RPTCB716	Value Based Average Pricing – Group Overview	sub-group details will be reported per trade type, per trade publish indicator and per rateIdentifier. redundant fields will be deleted.

In addition, several reports were adjusted to follow harmonization requests on various fields.

For details please refer to the documents "Eurex Clearing XML Reports – Reference Manual v.11.0." and "Eurex Clearing XML Reports – Modification Notes v.11.0." available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation > Reports

3 C7 Release 11.0 Documentation

The below listed member documents are available for C7. Updates are provided for every release if applicable. The Eurex Clearing Member Communication Calendar states the publication dates for the documentation package throughout the current year.

Please refer to the table below for information on updated member documentation for **C7 Release 11.0.**

Member Document	Functional change in Rel. 11.0	Valid for Simulation as of	Valid for Production as of	Publication
Release Notes		11.09.2024	18.11.2024	27.05.2024
C7 Reference Data Functional Guide		11.09.2024	18.11.2024	27.05.2024
C7 Derivatives Clearing Functional Reference Guide	Value based average pricing enhancements	11.09.2024	18.11.2024	27.05.2024
C7 Collateral Management Functional Reference Guide	Type of Money (ToM) Quota	11.09.2024	18.11.2024	June 2024
C7 – User Entitlement Guide	Email notification in case of level 3 breaches	11.09.2024	18.11.2024	27.05.2024
C7- Advanced Risk Protection Functional Reference Guide	Email notification in case of level 3 breaches	11.09.2024	18.11.2024	June 2024
C7 – Eurex Clearing FIXML Interface Specification Vol. 1	n/a	11.09.2024	18.11.2024	27.05.2024
C7 – Eurex Clearing FIXML Interface Specification Vol. 3	n/a	11.09.2024	18.11.2024	27.05.2024
C7 – Eurex Clearing FIXML Interface Specification Vol. 4	Value based average pricing enhancements	11.09.2024	18.11.2024	27.05.2024
C7 - Eurex Clearing FIXML Interface Specification Vol. 5	n/a	11.09.2024	18.11.2024	27.05.2024
C7 - Eurex Clearing FIXML Interface Specification Vol. 6	Value based average pricing enhancements	11.09.2024	18.11.2024	27.05.2024
C7 - Eurex Clearing FIXML Interface - Schema Files	Value based average pricing enhancements	11.09.2024	18.11.2024	June 2024
Eurex Clearing XML Reports - Reference Manual		11.09.2024	18.11.2024	27.05.2024
Eurex Clearing XML Reports – Modification Notes		11.09.2024	18.11.2024	27.05.2024
Eurex Clearing XML Reports – XML Schema Files		11.09.2024	18.11.2024	27.05.2024

Member Document	Functional change in Rel. 11.0	Valid for Simulation as of	Valid for Production as of	Publication
C7 Clearing GUI – User Manual	Value based average pricing enhancements Email notification in case of level 3 breaches Illogical Exercise	11.09.2024	18.11.2024	September 2024
C7 Advanced Risk Protection GUI - User Manual	Email notification in case of level 3 breaches	11.09.2024	18.11.2024	September 2024
Clearing GUIs - Access Guide 3.9		11.09.2024	18.11.2024	tbc
C7 Fee Identification Code – User Guide		11.09.2024	18.11.2024	27.05.2024
File Interface Layouts Manual	n/a	11.09.2024	18.11.2024	27.05.2024

*n/a indicates there is no update due to C7 11.0 changes

Available for download on Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > C7 Release 11.0 > System Documentation