

Eurex Clearing C7

Release Notes

Release: 11.1

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**List of abbreviations:**

<b>Acronym or abbreviation</b>	<b>Description</b>
ARP	Advanced Risk Protection
C7	Eurex Clearing System
CM	Clearing Member
CPM	Cross Product Margining
ETD	Exchange Traded Derivatives
GUI	Graphical User Interface
LSOC	Legally Segregated Operationally Comingled
OTC	Over the Counter
RNU	Risk Netting Unit
T7	Eurex Trading System
TRF	Total Return Future
USP	Underlying Stock Price

## 1 Introduction

The document provides an overview of the functionality made available with C7 Release 11.1.

### Important

This release is a mandatory release for all Clearing Members, Basic Clearing Members and vendors.

### 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 11.1 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 9 May 2025.

### 1.2 Related Documents

All documents which will be updated in connection with the introduction of C7 Release 11.1 will be made available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1*

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/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System documentation > Overview & Functionality*

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## 2 Overview C7 Release 11.1

Eurex Clearing is planning to launch C7 Release 11.1 on **19 May 2025** in Production.

The release includes following changes:

- Total Return Futures (TRF) Strategy
- Negative Trade/Settlement Prices
- New field 'Asset Source' in Reports CD710 and CD712
- Cross-Product Margining (CPM) for U.S. FCM Clients

Eurex Clearing provides a dedicated simulation environment for C7 Release 11.1 to give participants the opportunity to perform comprehensive testing of their applications, independent from the C7 production environment.

The simulation period for C7 Release 11.1 is planned to start on **31 March 2025** together with T7 Release 13.1.

## 2.1 Total Return Futures (TRF) Strategy

T7 will introduce a new complex instrument type called Total Return Futures (TRF) Strategy, where new strategies may or may not have different products in the legs. The first leg will be a TRF, and the second leg may be any type of future (regular, TRF, MOC). This new complex instrument type (TRF Strategy=14) will have different instrument subtypes associated with it (fix tag 29010 - Security Sub Types).

During Classic Average Pricing, the values will be persisted if all the merged transactions have the same value, otherwise it will be empty.

During Value Based Average Pricing, the values will be persisted if all the transactions in the group have the same value, otherwise it will be empty.

C7 will support the full range of clearing activities for the transactions created out of TRF Strategy trading and will be technically ready with introduction of C7 Release 11.1 in May 2025.

The official start of trading will be announced by Eurex Trading well in advance.

### 2.1.1 C7 Clearing GUI Changes

There will be a new Strategy Type introduced as part of this requirement.

Strategy Type New value	GUI Filter Description	Remarks
14	TRF Strategy	New

The changes described in the above table will be reflected wherever the GUI field “Strategy Type” field is used. This means the “Strategy Type” filters on the “Transaction Overview”, “Give up Overview” and “Take up Overview” windows will show the new value as described above. The users will also be able to select all possible values and initiate actions relevant for specific windows.

#### Filter Enhancement

New valid value for the existing drop-down filter for Strategy Type will be added under Advanced Filter for the following C7 GUI screens:

- Transaction Overview
- Give-Up Overview
- Take-Up Overview

For Transaction Overview the below actions for the Strategy Type will be visible, but not modifiable.

- Trade Open/Close-Adjustment
- Give-Up Entry
- Trade Account Transfer
- Transaction Separation
- Average Pricing
- Transaction/Text Adjustment

Further details can be found in the document “C7 Clearing GUI – User Manual” available for download at the Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path in March 2025:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > C7 Clearing GUIs*



## 2.1.2 FIXML Changes

There will be a new valid value in fix tag 28587 - Related Product Complex “14=TRF Strategy”

Further details can be found in the documents “Eurex Clearing FIXML Interface Volumes 3 & 4”, available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:  
*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Interfaces*

## 2.1.3 Report Changes

The new value for field strategyType below will be added to reports:

Valid Values	Descriptions
14	TRF Strategy

With below reports being impacted:

CB012 Account Statement  
 CB715 Average Pricing  
 CB716 Value Based Average Pricing - Group Overview  
 CB750 Give-Up Trades Overview  
 CB751 Take-Up Trades Overview  
 CI012 Account Statement

Further details can be found in the documents “Eurex Clearing XML Reports – Reference Manual v.11.1.” and “Eurex Clearing XML Reports – Modification Notes v.11.1.” available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:  
*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Reports*

## 2.2 Negative transaction (trade) and settlement prices

C7 plans to support negative transaction (trade) prices, daily settlement prices and final settlement prices for Futures products.

In a first step, only ECC products will be supported, but Eurex Clearing AG Members nevertheless must consider some format changes to some report fields definition.

### 2.2.1 Report Changes

The format of the following fields will be modified to support negative prices.

Change	Report ID	Name
Field “IstSetlmtPrc_1” will be changed to numeric signed 11,5	CB012	Account Statement

Change	Report ID	Name
	CB013	Account Statement – ECC
	CE038	Deliverable Bonds
	CE771	OptOn Fut ExerAssign Overview
	CI012	Account Statement
Field “currSetlmtPrc_1” will be changed to numeric signed 11, 5	CA752	Capital Adjustment Positions Overview
	CB012	Account Statement
	CB013	Account Statement – ECC
	CI012	Account Statement
Field “trdMtchPrcX” will be changed to numeric signed 20,10	CB165	Eurex Fee Statement
	XML and Text reports	
Field “finSetlmtPrc” will be changed to numeric signed 11, 5.	CB702	Cash Settled Contracts Overview
	CE750	Expiration Payment-vs-Payment Overview

The format changes described in the above table will result in a new version of the `eurex_reports_data_types.xsd` file, but no report layout changes.

This means the report xsds (`CA752.xsd`, `CB012.xsd`, `CB013.xsd`, `CB165.xsd`, `CB702.xsd`, `CE038.xsd`, `CE750.xsd`, `CE771.xsd` and `CI012.xsd`) will remain unchanged for this requirement.

ECAG members might be technically impacted by the `eurex_reports_data_types.xsd` file changes and might need to adjust their applications for flawless report processing.

Further details can be found in the documents “Eurex Clearing XML Reports – Reference Manual v.11.1.” and “Eurex Clearing XML Reports – Modification Notes v.11.1.” available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Reports*

### 2.3 Report Enhancement for RPTCD710/712

Following member requests, ECAG will enhance reports “RPTCD710 Daily Cash Account CM” and “RPTCD712 Daily Cash Account NCM/RC” by adding an additional attribute “Asset Source” to support their daily cash reconciliation process.

This new attribute gives an indication on cash transaction type level which asset class “triggered” the corresponding cash transaction.

For further details, please refer to “Eurex Clearing XML Reports – Reference Manual v.11.1.” and “Eurex Clearing XML Reports – Modification Notes v.11.1.” available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Reports*

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## 2.4 Cross-Product Margining (CPM) for U.S. FCM Clients

### Go-Live is subject to regulatory approval by CFTC.

#### Current Situation:

Today, Eurex Clearing offers cross-product margining (CPM) between exchange-traded derivatives (ETD) and OTC interest rate derivatives (swaps) to all non-U.S. Clearing Members and their non-U.S.-based clients.

#### Future Situation:

Eurex Clearing intends to provide this service to include all U.S.-based FCM Clearing Members and their clients so they can also benefit from margin efficiencies under the LSOC clearing model.

The initiative envisions the development of optimization and automation of functionalities to realize the full potential of CPM for U.S. FCM clients:

- Automated identification of the optimal positions required to achieve the most efficient margin benefits
- Creation of an automated position transfer between the FCM Clearing Membership (swaps) and the U.S. Clearing Membership (ETD) by ECAG.

### 2.4.1 Automated Position Transfer by ECAG

An automated technical solution to move the CFTC–approved future positions from the Disclosed Client Transaction Account of the U.S. Clearing Member to the FCM Client Transaction Account of the FCM Clearing Membership will be offered. To achieve this, the Risk Netting Units (RNU) of the corresponding Transaction Accounts of the U.S ETD Clearing Member and the FCM Clearing Member will be linked within C7.

- The risk system checks both the ETD portfolio (U.S. Clearing Membership) and swaps portfolio (FCM Clearing Membership) to calculate the optimal portfolio for cross-product margining to achieve the highest economic margin benefit.
- If net benefits will be achieved an automated position transfer is triggered to move respective ETD positions into the client's account within FCM Clearing Membership.
- C7 will trigger an automated position transfer back to the origin account under ETD U.S. Clearing Member if
  - the ETD positions are no longer necessary to optimize a client portfolio or
  - the respective future contracts are five business days before expiration date

### 2.4.2 Product Scope

EUR and CHF denominated IRS, OIS and FRAs as well as CFTC ETD approved short/mid/long term interest rate futures.

### 2.4.3 FIXML Changes

The automated position transfer will be marked with a new value of transaction type (FIX Tag 830 TransferReason) as 109 Cross Product Margining Position Transfer.

Further details can be found in the documents “Eurex Clearing FIXML Interface Volumes 1, 3 & 6”, available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path: *Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Interfaces*

## 2.4.4 Report Changes

The new C7 Report - CB732 LSOC CPM Target Position Status Report will show the ETD target portfolio (FCM Clearing Membership) for cross product margining benefits along with the information if the position transfer(s) to achieve the target position was successful or not.

A new valid value 109 CPM Position Transfer will be introduced for the field trnTyp to indicate the automated position transfer.

Further details can be found in the documents “Eurex Clearing XML Reports – Reference Manual v.11.1.” and “Eurex Clearing XML Reports – Modification Notes v.11.1.” available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Reports*

## 2.4.5 GUI Changes

The linked RNUs of the U.S Clearing Member and FCM Clearing Member can be inquired via C7 GUI window “Risk Netting Unit Overview”.

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/](http://www.eurex.com/ec-en/) under the following path in March 2025:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Eurex Clearing GUIs.*

Further details about the RNU and its linking can be found in the documents “C7 Reference Data Functional Guide” available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Overview & Functionality*

## 2.5 General Report Changes

For the following reports editorial changes will be available:

Report ID	Name	Change
RPTCA752	Capital Adjustment Positions Overview	Field “currSetlmtPrc_1” will be changed to numeric signed 11, 5
RPTCB012	Account Statement	Field “currSetlmtPrc_1” will be changed to numeric signed 11, 5 Field “lstSetlmtPrc_1” will be changed to numeric signed 11,5 new value for field strategyType “14” Change in field length for "origStrategyLinkId" from alphanumeric 15 to alphanumeric 20 Harmonization and extension of various variation margin fields length: Numeric signed 14, 2
RPTCB013	Account Statement – ECC	Field “currSetlmtPrc_1” will be changed to numeric signed 11, 5

Report ID	Name	Change
		Field "lstSetlmtPrc_1" will be changed to numeric signed 11,5 new value for field strategyType "14" Change in field length for "origStrategyLinkId" from alphanumeric 15 to alphanumeric 20 Harmonization and extension of various variation margin fields length: Numeric signed 14, 2
RPTCB702	Cash Settled Contracts Overview	Field "finSetlmtPrc" will be changed to numeric signed 11, 5.
RPTCB715	Average Pricing	new value for field strategyType "14"
RPTCB716	Value Based Average Pricing - Group Overview	new value for field strategyType "14"
RPTCB750	Give-Up Trades Overview	new value for field strategyType "14" Change in field length for "origStrategyLinkId" from alphanumeric 15 to alphanumeric 20
RPTCB751	Take-Up Trades Overview	new value for field strategyType "14" Change in field length for "origStrategyLinkId" from alphanumeric 15 to alphanumeric 20
RPTCD032	LSOC EOD values	Change in field length for "trnDebAmnt" from numeric 14,2 to numeric 15,2 Change in field length for "trnCrdAmnt" from numeric 13,2 to numeric 15,2
RPTCD709	Daily Cash Transactions – Manually Entered	Change in field length for "trnDebAmnt" from numeric 14,2 to numeric 15,2 Change in field length for "trnCrdAmnt" from numeric 13,2 to numeric 15,2
RPTCD710	Daily Cash Account CM	New field "assetSource" Change in field length for "trnDebAmnt" from numeric 14,2 to numeric 15,2 Change in field length for "trnCrdAmnt" from numeric 13,2 to numeric 15,2 Change in field length for "cshStlRun7" from alphanumeric 10 to alphanumeric 4 New field "IBAN"
RPTCD711	Daily Cash Account Holder	Change in field length for "trnDebAmnt" from numeric 14,2 to numeric 15,2 Change in field length for "trnCrdAmnt" from numeric 13,2 to numeric 15,2 Change in field length for "cshStlRun7" from alphanumeric 10 to alphanumeric 4

Report ID	Name	Change
		New field "IBAN"
RPTCD712	Daily Cash Account NCM/RC	New field "assetSource" Change in field length for "trnDebAmnt" from numeric 14,2 to numeric 15,2 Change in field length for "trnCrdAmnt" from numeric 13,2 to numeric 15,2 Change in field length for "cshStlRun7" from alphanumeric 10 to alphanumeric 4 New field "IBAN"
RPTCD715	Detailed Account Statement	Change in field length for "trnDebAmnt" from numeric 14,2 to numeric 15,2 Change in field length for "trnCrdAmnt" from numeric 13,2 to numeric 15,2 Change in field length for "cshStlRun7" from alphanumeric 10 to alphanumeric 4 New field "IBAN"
RPTCE038	Deliverable Bonds	Field "lstSetlmtPrc_1" will be changed to numeric signed 11,5
RPTCE750	Expiration Payment-vs- Payment Overview	Field "finSetlmtPrc" will be changed to numeric signed 11, 5.
RPTCE771	OptOn Fut ExerAssign Overview	Field "lstSetlmtPrc_1" will be changed to numeric signed 11,5
RPTCI012	Account Statement	Field "currSetlmtPrc_1" will be changed to numeric signed 11, 5 Field "lstSetlmtPrc_1" will be changed to numeric signed 11,5 new value for field strategyType "14" Change in field length for "origStrategyLinkId" from alphanumeric 15 to alphanumeric 20 Harmonization and extension of various variation margin fields length: Numeric signed 14, 2

Report ID	Name	Change for fee report
RPTCB265	Eurex Fee Statement	Field "trdMtchPrcX" will be changed to numeric signed 20,10

Report ID	Name	New Report
RPTCB732	LSOC CPM Target Position Status Report	

For details, please refer to the documents “Eurex Clearing XML Reports – Reference Manual v.11.1.” and “Eurex Clearing XML Reports – Modification Notes v.11.1.” available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation > Reports*

### 3 C7 Release 11.1 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 11.1**.

Member Document	Functional change in Rel. 11.1	Valid for Simulation as of	Valid for Production as of	Publication
Release Notes		31.03.2025	19.05.2025	02.12.2024
C7 Reference Data Functional Guide	Cross-Product Margining for U.S. FCM Clients Automation and Optimization	31.03.2025	19.05.2025	02.12.2024
C7 Derivatives Clearing Functional Reference Guide		31.03.2025	19.05.2025	02.12.2024
C7 Collateral Management Functional Reference Guide	n/a	31.03.2025	19.05.2025	02.12.2024
C7 – User Entitlement Guide	n/a	31.03.2025	19.05.2025	02.12.2024
C7- Advanced Risk Protection Functional Reference Guide	n/a	31.03.2025	19.05.2025	02.12.2024
C7 – Eurex Clearing FIXML Interface Specification Vol. 1	Cross-Product Margining for U.S. FCM Clients Automation and Optimization	31.03.2025	19.05.2025	02.12.2024
C7 – Eurex Clearing FIXML Interface Specification Vol. 3	Total Return Futures (TRF) Strategy Cross-Product Margining for U.S. FCM Clients Automation and Optimization	31.03.2025	19.05.2025	02.12.2024
C7 – Eurex Clearing FIXML Interface Specification Vol. 4	Total Return Futures (TRF) Strategy Cross-Product Margining for U.S. FCM Clients Automation and Optimization	31.03.2025	19.05.2025	02.12.2024
C7 - Eurex Clearing FIXML Interface Specification Vol. 5	n/a	31.03.2025	19.05.2025	02.12.2024
C7 - Eurex Clearing FIXML Interface Specification Vol. 6	Negative Trade/Settlement Prices	31.03.2025	19.05.2025	02.12.2024



Member Document	Functional change in Rel. 11.1	Valid for Simulation as of	Valid for Production as of	Publication
	Cross-Product Margining for U.S. FCM Clients Automation and Optimization			
C7 - Eurex Clearing FIXML Interface - Schema Files	n/a	31.03.2025	19.05.2025	02.12.2024
Eurex Clearing XML Reports - Reference Manual		31.03.2025	19.05.2025	02.12.2024
Eurex Clearing XML Reports – Modification Notes		31.03.2025	19.05.2025	02.12.2024
Eurex Clearing XML Reports – XML Schema Files		31.03.2025	19.05.2025	02.12.2024
C7 Clearing GUI – User Manual	Total Return Futures (TRF) Strategy Cross-Product Margining for U.S. FCM Clients Automation and Optimization	31.03.2025	19.05.2025	March 2025
C7 Advanced Risk Protection GUI - User Manual	n/a	31.03.2025	19.05.2025	02.12.2024
Clearing GUIs - Access Guide 3.10	n/a	31.03.2025	19.05.2025	02.12.2024
C7 Fee Identification Code – User Guide	n/a	31.03.2025	19.05.2025	02.12.2024
File Interface Layouts Manual	n/a	31.03.2025	19.05.2025	02.12.2024

\*n/a indicates there is no update due to C7 11.1 changes

Available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:  
*Support > Initiatives & Releases > C7 Releases > C7 Release 11.1 > System Documentation*