

## **Eurex Clearing C7**

### **Eurex Clearing FIXML Interface**

Interface Specification

#### **Volume 3: Transaction & Position Confirmation**

Document version C7 Release 11.1

- Simulation valid from 31<sup>st</sup> March 2025
- Production valid from 19<sup>th</sup> May 2025

## Change History

| Date              | Ver.  | Change  |
|-------------------|-------|---|
| 28 February 2014  | 1.0.0 | – Initial version for C7 Release 1.0  |
| 10 June 2014      | 1.1.0 | <ul style="list-style-type: none"> <li>– Promote simulation version to production version</li> <li>– Additional agent accounts have been renamed “flexible accounts (additional agent accounts)”</li> <li>– Correction: <i>SideTradeID</i> (1506) in the Trade Confirmation <i>TradeCaptureReport</i> can be present pursuant adjustments (was: is never present).</li> </ul>   |
| 26 September 2014 | 1.2.0 | <ul style="list-style-type: none"> <li>– New: Collateral reporting messages (new chapter 4)</li> </ul> <p>Editorial changes:</p> <ul style="list-style-type: none"> <li>– Wholesale/OTC facilities have been re-branded Eurex Trade Entry Services</li> <li>– Harmonization with Clearing Conditions: Multilateral trades are only available for Block Trades</li> </ul>  |
| 29 October 2014   | 2.0   | <ul style="list-style-type: none"> <li>– Promoted C7 Release 1.0 version to 2.0</li> <li>– Enhancements for off-book trades: <ul style="list-style-type: none"> <li>– Technical 30 minute time limit for approval has been removed.</li> <li>– Entry of counterparty trader subgroup is now optional for bilateral trades.</li> </ul> </li> </ul>   |
| 19 December 2014  | 3.0   | <ul style="list-style-type: none"> <li>– Initial version for C7 Release 3.0</li> <li>– Former Volume 3 has been split into new Volumes 3 (this document), 7 Collateral Messages, and 8 Off-Book Trade Capture.</li> </ul>   |
| 11 June 2015      | 3.1   | <ul style="list-style-type: none"> <li>– Promoted preliminary version to simulation version.</li> <li>– Typo corrections.</li> <li>– Preliminary variance futures trades not available for transaction adjustments.</li> </ul>  |
| 24 September 2015 | 3.2   | <ul style="list-style-type: none"> <li>– <i>StrikePrice</i> only displays relevant decimals (was: has always 6 decimals)</li> <li>– Transaction Confirmation: Removed <i>TradeAllocIndicator=2</i></li> <li>– Transaction Confirmation: Added <i>RootPartyRoles 7</i> and 36 for on-behalf and simplified outsourcing actions</li> <li>– 3.3.1: <i>TradeMatchID</i> contains parent approval ID for flexible contracts</li> <li>– 3.3.3: Added clarification on automatic give-up (“G2” trades) handling</li> <li>– Position Update Confirmation: <i>PartyRoles 7</i> and/or 36 are also filled for on-behalf actions by Eurex and simplified outsourcing activities, as applicable.</li> </ul> |
| 18 November 2015  | 3.3   | <ul style="list-style-type: none"> <li>– Set all <i>TrdRegTimestamp</i> fields to optionally present; fields are not applicable after Average Price Merge.</li> <li>– 3.3.1: Typo correction: <i>TradeLinkID</i> has tag 820, not 880.</li> </ul>   |
| 18 March 2016     | 3.4   | – Promoted simulation to production version, no change of content.  |
| 28 July 2016      | 3.5   | <ul style="list-style-type: none"> <li>– Simulation version for Release 3.1</li> <li>– Removed <i>SettlDetails</i> group from transaction confirmation <i>TradeCaptureReport</i> layout</li> <li>– Removed references to Eurex Classic regarding Eurex TES</li> <li>– 3.3.14: Preliminary priced trades are now adjustable</li> </ul>   |

| Date              | Ver.    | Change  |
|-------------------|---------|---|
|                   |         | – Appendix: Removed user-defined fields and values not in use anymore, added new user-defined values as required.   |
| 17 October 2016   | 3.6     | – Production version for Release 3.1<br>– 4.2.1: Added missing value 129=Automatic Close-out  |
| 6 April 2017      | 3.7     | – New field values <i>TradeType</i> 1004 and <i>TransferReason</i> 018 for transaction based settlement   |
| 8 May 2017        | 4.0     | – Initial version for C7 Release 4.0  |
| 04 December 2017  | 4.1     | – Promoted Simulation to Production Version, no change of content   |
| 15 January 2018   | 4.2     | – Change of Production Version into Simulation Version Release 4.0 and content changes:<br>- New Trade Type 63 in chapter 3.3.6<br>- New TransferReason 131 for technical trade (technical transaction) in chapter 3.3.10<br>- Additional new comment in chapter 3.2 that TrdRegTimestampType = 1 (Execution Time) will not be provided for technical trades<br>- FIX website address has changed (chapter 1.6) |
| 7 May 2018        | 4.3     | – The changes in the position update confirmation regarding the introduction of Abandon functionality via FIXML.  |
| 30.July 2018      | 4.4     | - Cancel support for special characters for text fields due to security concerns<br>- Introduction of new transaction type 133 for corporate action adjustments via price corrections.  |
| 10 September 2018 | 4.5     | - Introduce new fields in the broadcast structure for Basket Total Return Futures.<br>- Include new transaction type 132 for Decomposition<br>- Add new trade type for Enlight Triggered Trade  |
| 28 January 2019   | 4.6     | - Add valid value for SID, TID, EnteringFirm and LastMkt for ECC<br>- Add OrderID for TES trades  |
| 26 August 2019    | 4.7     | - remove TrdType “1003”<br>- add TradePublishIndicator for Off-book trades<br>- add product type Inter Product Spreads (ch. 3.3.14)   |
| 04 February 2020  | 4.8     | - add TrdType “1007” for “Block QTPIP Trade”<br>- add description on PackageID and FirmTrdID for Equity Bespoke Basket Trades   |
| Date              | Release | Change  |
| 26 May 2020       | 7.0     | - adapt comment for preliminary prices<br>- add chapter 3.3.6 for CustOrderHandlingInst   |
| 03 December 2020  | 7.0.1   | - add TrdType “1008” for Compression Trades   |
| 25 January 2021   | 7.1     | - add MaturityDate for regular contracts (2.2; 3.2)   |

| Date                             | Release              | Change   |
|----------------------------------|----------------------|--|
| 28 June 2021                     | 8.0                  | No update for release C7 8.0   |
| 27 August 2021                   | 8.1                  | <ul style="list-style-type: none"> <li>- Changes to instrument component as per the new contract identification concept introduced by 'Next Generation ETD Contracts'</li> <li>- Details about Standard to Standard Contract Conversion</li> </ul>   |
| 15 November 2021                 | 8.1                  | <ul style="list-style-type: none"> <li>- correction of FIXML Name of Flexible Indicator (FIX Tag 1244) to "FlexInd"</li> <li>- correction of FIXML Names within SecAltIdGrp: SecurityAltID (FIX Tag 455) to AltID and SecurityAltDSource (FIX Tag 456) to AltIDSrc</li> <li>- correction of FIXML Name of SecAltIdGrp itself to AID.</li> </ul> <p>All updates in chapters: 2.2/ 3.2.</p>  |
| 30 May 2022                      | 9.0                  | <p>Enhancement regarding Value Based Average Pricing (VBAP):</p> <ul style="list-style-type: none"> <li>- Enhance TCR message structure by additional fields</li> <li>- add new trade types (828), trade sub types (829), transfer reasons (830)</li> <li>- add user-defined values for average price indicator</li> <li>- adjust description of PosType (703) = ALC in chapter 3.3.8</li> </ul>   |
| 01 December 2022                 | 9.1                  | <p>Repeating the enhancement regarding Value Based Average Pricing (VBAP):</p> <ul style="list-style-type: none"> <li>- Enhance TCR message structure by additional fields</li> <li>- add new trade types (828), trade sub types (829), transfer reasons (830)</li> <li>- add user-defined values for average price indicator</li> <li>- adjust description of PosType (703) = ALC in chapter 3.3.8</li> </ul> <p>Enhancements regarding new field FeeldntCode in TrdCaptRpt and PosMntRpt</p> |
| 05 June 2023                     | 10.0                 | <ul style="list-style-type: none"> <li>- Modify existing VBAP trade type values/description and add new VBAP trade type values for Buy-Side Trading Disclosure features</li> <li>- Add "TES Initiator" and "Initial Broker" information in the Trade Capture Report layout</li> <li>- Add new trade type value and transaction type value for closing transaction due to product de-listing</li> <li>- Valid values update for LastMkt (ECC related)</li> </ul>                                |
| 24 July 2023                     | 10.0                 | AllocID (70) has been added to TrdCapRptSideGrp of VBAP and off-set transactions if requested via FIXML  |
| 04 December 2023                 | 10.1                 | <ul style="list-style-type: none"> <li>- New user defined values for FIXML field TrdType (tag 828)</li> <li>- Decommission of the Compression Service as announced in Eurex Circular 050/23</li> <li>- Adding new valid value for FIX tag 28587 (RelatedProductComplex)</li> </ul>   |
| 27 May 2024                      | 11.0                 | No functional content update for C7 Release 11.0   |
| <a href="#">02 December 2024</a> | <a href="#">11.1</a> | <ul style="list-style-type: none"> <li>- <a href="#">Added a new transfer reason (tag 830) within PMR for LSOC Cross Product Margining</a></li> <li>- <a href="#">Adding new valid value for FIX tag 28587 (RelatedProductComplex)</a></li> </ul>  |

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# 1 Introduction

The Eurex Clearing FIXML Interface provides Eurex and ECC Members with a highly flexible, standards-compliant and cost-effective way to enter, access and modify their clearing data. Based upon and compliant to the widely used FIX (Financial Information eXchange) standard, the interface allows Members to choose and deploy their own operating systems and access interfaces. The transport layer is AMQP (Advanced Message Queuing Protocol)/WebSphere MQ, the syntax is FIXML.

Note: The market launch of the new features may not necessarily be the same as the release date. The individual dates will be announced in separate Eurex Clearing circulars.

## 1.1 Intended audience

This document is intended for system designers and programmers who wish to develop/adapt their client application to interact with the services offered by the Eurex Clearing FIXML Interface. It assumes that readers have a basic understanding of FIXML.

## 1.2 Eurex Clearing FIXML Interface documentation

The Eurex Clearing FIXML Interface documentation is organized as follows:

- Volume 1: Overview
- **Volume 3: Transaction & Position Confirmation** (This document)
- Volume 4: Transaction & Position Maintenance
- Volume 5: Public Broadcasts
- Volume 6: Message Samples

All documents are 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 > related release > System documentation > Interfaces

The Eurex Clearing FIXML Interface documentation is of rather technical nature; for a more detailed functional description of the clearing functionality offered, please refer to the C7 Functional Reference document.

## 1.3 Eurex Clearing Messaging Interfaces – Connectivity documentation

The Eurex Clearing FIXML Interface, Eurex Clearing FpML Interfaces and Margin Calculator share common connectivity documents for AMQP and WebSphere MQ:

- A: Overview
- B: AMQP Programming Guide
- E: AMQP Setup and Internals

All “Eurex Clearing Messaging Interfaces – Connectivity” documents are available for download on Eurex Clearing website [www.eurex.com/ec-en/](http://www.eurex.com/ec-en/) under the following path:

Support > Technology > C7 > Messaging Interfaces Connectivity

## 1.4 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.

## 1.5 Valid values for FIXML fields

The message structures printed below contain valid values for the FIXML fields described. Please note that the respective column is only filled if the list of valid values is limited. Whenever the column is empty for a given field, all values specified by the FIXML standard may be used.

## 1.6 FIX version

The Eurex Clearing FIXML Interface follows **FIX Version 5.0 SP2** with Extension Packs. In a few instances, additional valid values have been specified. To learn more about the standard, visit the FIX Protocol's website at:

<https://www.fixtrading.org/standards/fix-5-0-sp-2/>

The latest FIX version with extensions is available at <https://fixtrading.org/packages/latest-fiximate>.

## 2 Common elements

A few elements are included in all messages and are always structured in the same way. In order to enhance readability of this document, these groups are not printed in every message layout, but are referenced only.

Where a group differs from the standard layout, it is printed in its entirety.

### 2.1 Standard header

The header element is required on all private FIXML messages; it contains the following attributes:

| FIXML Name | Field Name     | FIX Tag | Req'd | Remark/Example   |
|------------|----------------|---------|-------|--|
| Hdr        | StandardHeader | –       |       |  |
| SID        | SenderCompID   | 49      | Y     | 'ECAG' or 'ECC' for outbound messages (Eurex/ECC→Member)                           |
| TID        | TargetCompID   | 56      | Y     | 'ECAG' or 'ECC' for inbound messages, Member ID (e.g. ABCFR or ABCEX) for outbound |
| Snt        | SendingTime    | 52      | Y     | UTC timestamp (with or without milliseconds), e.g. 2010-12-27T11:17:54.080+00:00   |
| SSub       | SenderSubID    | 50      | (Y)   | e.g. BOM001, TRD001<br>Required for all inbound messages (Member → Eurex/ECC)      |

### 2.2 Instrument component

The standard instrument component has the following structure:

| FIXML Name   | Field Name          | FIX Tag | Description  | Valid Values/Sample | Present for |         |          |          |
|--------------|---------------------|---------|--|---------------------|-------------|---------|----------|----------|
|              |                     |         |  |                     | Std Fut     | Std Opt | Flex Fut | Flex Opt |
| Instrmt      | Instrument          | –       |  |                     |             |         |          |          |
| AID          | SecAltIDGrp         | –       | Repeating Group  |                     |             |         |          |          |
| AltID        | SecurityAltID       | 455     | Unique technical contract ID, as submitted by T7   |                     | Y           | Y       | Y        | Y        |
| AltIDSrc     | SecurityAltIDSource | 456     | Source of the technical contract ID  | Always set to "M"   | Y           | Y       | Y        | Y        |
| Sym          | Symbol              | 55      | Product ID   | FGBL                | Y           | Y       | Y        | Y        |
| ProdCmplx    | ProductComplex      | 1227    | Flex contract ID   | OD8X                | N           | N       | Y        | Y        |
| FlexInd      | FlexibleIndicator   | 1244    | Set to Y if the contract is flexible contract.<br>Set to N if the contract is standard contract. | Y/N                 | Y           | Y       | Y        | Y        |
| ContractDate | ContractDate        | 30866   | Date used to identify the contract (YYYY-MM-DD)  | 2015-04-03          | Y           | Y       | Y        | Y        |
| MatDt        | MaturityDate        | 541     | Maturity date for standard and flexible contracts, YYYY-MM-DD                                    | 2015-04-03          | Y           | Y       | Y        | Y        |

| FIXML Name        | Field Name        | FIX Tag | Description   | Valid Values/Sample   | Present for |         |          |          |
|-------------------|-------------------|---------|---|---|-------------|---------|----------|----------|
|                   |                   |         |   |   | Std Fut     | Std Opt | Flex Fut | Flex Opt |
| MMY*              | MaturityMonthYear | 200     | Maturity for standard contracts, YYYYMM                         | 201512  | Y           | Y       | N        | N        |
| StrkPx            | StrikePrice       | 202     | Contains the strike price                                       | 40.52   | N           | Y       | N        | Y        |
| OptAt             | OptAttribute      | 206     | Version of an option series                                     | 0   | N           | Y       | N        | Y        |
| PutCall           | PutOrCall         | 201     | Indicates if option is a Put or Call                            | 0=Put, 1=Call   | N           | Y       | N        | Y        |
| SettlMeth**       | SettlMethod       | 1193    | Indicates settlement method for standard and flexible contracts | C=Cash Settlement<br>P=Physical Settlement                  | Y           | Y       | Y        | Y        |
| ExerStyle**       | ExerciseStyle     | 1194    | Indicates exercise style for standard and flexible contracts    | 0=European<br>1=American                                    | N           | Y       | N        | Y        |
| ContractFrequency | ContractFrequency | 30867   | Indicates frequency of contract creation.                       | D=Day<br>EOM=EndOfMonth<br>Flex=Flex<br>Mo=Month<br>Wk=Week | Y           | Y       | Y        | Y        |

\* Maturity Month Year (200) will never be used for sub-monthly contracts

\*\* Settlement Method (1193) and Exercise Style (1194) remain the same for standard contracts within one product.

Empty fields are never sent, i.e. an instrument group for futures will never contain *StrikePrice*, *OptAttribute* and *PutOrCall*. Likewise the instrument group for standard contracts will never contain *ProdCmplx*.

Starting with release 8.1 multiple contract attributes support more than one expiration per month on product level.

The reporting of standard and flexible contracts will be aligned, i.e. *FlexibleIndicator*, *ContractDate*, *MatDat*, *SettlMeth* and *ExerStyle* (for options only) will be provided in outgoing messages such as Transaction Confirmation message and Position Update Confirmation.

## 2.3 Common field usage

### 2.3.1 RptID/RptRefID: Transaction ID

The unique transaction ID is contained in *TradeReportID* (tag 571) in the transaction confirmation broadcast and will be referenced via *TradeReportRefID* (572) in all transaction adjustments. The *TradeReportID* is variable length alphanumeric string with up to 29 characters, where the initial (up to) 19 characters represent the transaction ID and the last 10 characters represent the suffix, the suffix increases with each adjustment. Note that the suffix is always numeric. The *TradeReportID* is globally unique across the clearing system, will not be changed for the lifetime of the transaction and will not be re-issued<sup>1</sup>. Refer section 3.3.1 for additional details on usage of this information.

<sup>1</sup>In the foreseeable future, i.e. until all possible combinations for the 19 char alphanumeric string have been used.

### 2.3.2 Timestamps

The Eurex Clearing FIXML Interface uses the following timestamp fields:

- *SendingTime* (52)
- *LastUpdateTime* (779)
- *TrdRegTimestamp* (769)
- *SideTrdRegTimestamp* (1012)

All timestamps are expressed now in UTC time and still carry a **Time Zone Designator**, i.e., the offset towards UTC in hours and minutes.

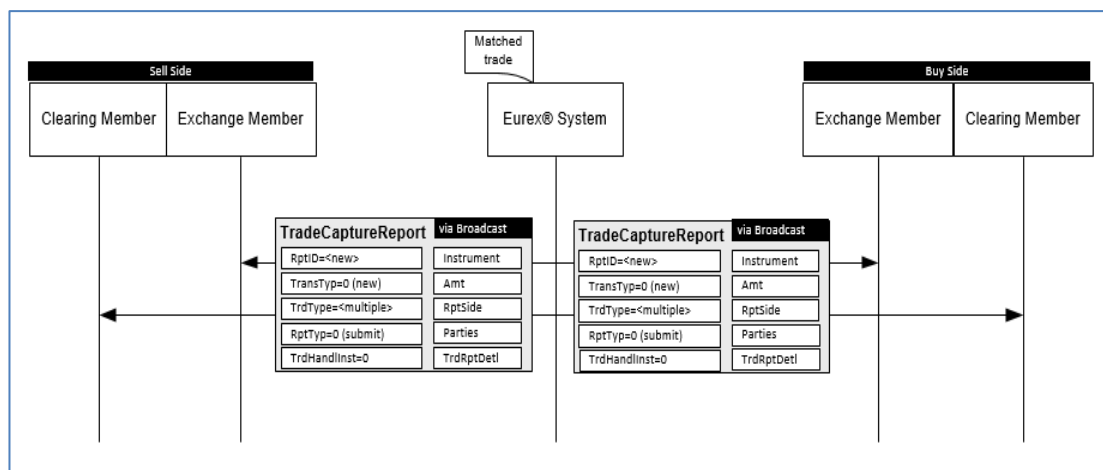
The format of the timestamps is YYYY-MM-DDTHH:MM:SS.sssTZD, e.g. 2016-12-27T10:46:09.080+00:00.

### 3 Transaction confirmation

The Eurex Clearing FIXML Interface sends a *TradeCaptureReport* message via the transaction confirmation broadcast stream to all affected parties once a transaction has been booked and whenever a transaction is changed. Please refer to Volume 4 for a detailed description of transaction adjustments and the corresponding message layouts. Transaction confirmation messages are sent in the following events:

- Transaction Reporting (trade has matched on the trading layer and gets reported in the Clearing System or an Off-book/Flexible Trade has been approved and gets reported)
- Trade Reversal
- Transaction Adjustments (see Volume 4)
  - Transaction Separation
  - Open/Close Adjustment
  - Account Transfer
  - Transaction Adjustment
  - Average Pricing/De-merge
  - Give-Up/Take-Up process completed
  - Grouping/Un-grouping for Value Based Average Pricing
  - Creation of Value Based Average Price Transaction & Cancellation of Value Based Average Price Transaction as well as Cancellation of the complete Group

#### 3.1 Transaction confirmation message flow



**Note:** Due to asynchronous processing, broadcast messages may not appear in chronological order on the member queues.

### 3.2 Transaction confirmation broadcast message structure

The transaction confirmation message contains the fields listed below. Please note that the message structure depends on the product (option/futures) reported therein.

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name       | Field/Component Name   | Valid Values   | FIX Tag | Presence | Fut/Opt | Remarks   |
|------------------|------------------------|--|---------|----------|---------|---|
| TrdCaptRpt       |                        | –  | –       |          |         |   |
| RptID            | TradeReportID          |  | 571     | A        | B       | Transaction ID. See 3.3.1   |
| TransTyp         | TradeReportTransType   | 0=New<br>4=Reverse   | 487     | A        | B       | See 3.3.4   |
| RptTyp           | TradeReportType        | 0=Submit<br>1=Alleged<br>6=Trade Report<br>Cancel                                  | 856     | A        | B       | Adjustment indicator,<br>0=not adjusted, 6=adjusted.<br>1=preliminary trade<br>See 3.3.4  |
| TrdPubInd        | TradePublishIndicator  | 2=Deferred<br>Publication<br>3= Published  | 1390    | O        | B       | Only present for Off-book trades.   |
| TrdTyp           | TrdType                | <see 3.3.7>  | 828     | A        | B       |   |
| TrdHandlInst     | TradeHandlingInstr     | 0=Trade<br>Confirmation  | 1123    | A        | B       |   |
| OrigTrdHandlInst | OrigTradeHandlingInstr | 3=One-Party Report<br>for Pass Through<br>7=Third Party Report<br>for Pass Through | 1124    | O        | B       | Only sent for Off-book Trades.  |
| TrnsfrRsn        | TransferReason         |  | 830     | A        | B       | See 3.3.11  |
| FeeldntCode      | FeeldentificationCode  |  | 32999   | O        | B       | See 3.3.18<br>Only sent for ECAG  |
| <u>PackageID</u> | <u>PackageID</u>       |  | 2489    | O        | B       | Only present for transactions being part<br>of a basket (e.g. Basket Trades of Equity<br>Total Return Futures or Equity Bespoke<br>Basket Trades)<br>See 3.3.12                       |
| FirmTrdID        | FirmTradeID            |  | 1041    | O        | B       | Only present for transactions being part<br>of a basket (e.g. Basket Trades of Equity<br>Total Return Futures or Equity Bespoke<br>Basket Trades)<br>See 3.3.13                       |
| TotNumTrdRpts    | TotNumTradeReports     |  | 748     | O        | B       | Contains the total amount of transaction<br>confirmation messages for multi-leg<br>trades (both Off-book and regular). For<br>single-leg trades, this field will never be<br>present. |
| RptRefID         | TradeReportRefID       |  | 572     | O        | B       | Parent Suffix ID, only present pursuant<br>adjustments.<br>See 3.3.1  |

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name   | Field/Component Name     | Valid Values   | FIX Tag                        | Presence | Fut/Opt | Remarks   |
|--------------|--------------------------|--|--------------------------------|----------|---------|---|
| MtchID       | TrdMatchID               |  | 880                            | O        | B       | See 3.3.1   |
| LastQty      | LastQty                  |  | 32                             | A        | B       |   |
| LastPx       | LastPx                   |  | 31                             | A        | B       |   |
| Ccy          | Currency                 |  | 15                             | A        | B       |   |
| LastMkt      | LastMkt                  | XEUR=Eurex,<br>Partner exchanges in<br>relation to ECC (e.g.,<br>XEER, XEEQ, XPSF,<br>XPOT, CLTD, NEXO,<br>HUDX, etc.) | 30                             | A        | B       |   |
| TrdDt        | TradeDate                |  | 75                             | A        | B       | Trade date; used as basis for transaction<br>duration calculation   |
| BizDt        | ClearingBusinessDate     |  | 715                            | A        | B       |   |
| MLegRptTyp   | MultiLegReportingType    | 1, 2   | 442                            | A        | B       |   |
| LastUpdateTm | LastUpdateTime           |  | 779                            | A        | B       |   |
| Hdr          | Standard Header, see 2.1 |  |                                | A        |         |   |
| Cig.Mbr.     | Pty                      | RootParties  | –                              | –        |         |   |
|              | ID                       | RootPartyID  |                                | 1117     | A B     | Clearing Member ID  |
|              | R                        | RootPartyRole  | 4=Clearing Firm                | 1119     | A B     |   |
| Exc.Mbr      | Pty                      | RootParties  | –                              | –        |         |   |
|              | ID                       | RootPartyID  |                                | 1117     | A B     | Exchange Member ID  |
|              | R                        | RootPartyRole  | 1=Executing Firm               | 1119     | A B     |   |
| Account      | Pty                      | RootParties  | –                              | –        |         |   |
|              | ID                       | RootPartyID  |                                | 1117     | A B     | Account Number, see 3.3.2   |
|              | R                        | RootPartyRole  | 38=Position Account            | 1119     | A B     |   |
| Orig.Trader  | Pty                      | RootParties  | –                              | –        |         |   |
|              | ID                       | RootPartyID  |                                | 1117     | O B     | Contains the full original trader ID, e.g.<br>ABCFRTRD001. Does not change<br>pursuant adjustments. Not present<br>pursuant give-up/take-up and average<br>price merge. |
|              | R                        | RootPartyRole  | 11=Order Origination<br>Trader | 1119     | O B     |   |
| User         | Pty                      | RootParties  | –                              | –        |         |   |
|              | ID                       | RootPartyID  |                                | 1117     | O B     | Subgroup+User No., e.g. CLR123  |
|              | R                        | RootPartyRole  | 12=Executing Trader            | 1119     | O B     |   |



Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

|               | FIXML Name | Field/Component Name | Valid Values              | FIX Tag | Presence | Fut/Opt | Remarks   |
|---------------|------------|----------------------|---------------------------|---------|----------|---------|---|
| Entering Firm | Pty        | RootParties          | –                         | –       |          |         |   |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | Contains entering firm for simplified outsourcing. Contains Eurex ID (“ECAG”) or ECC ID (“ECC”) in case of on-behalf actions by Eurex or ECC. |
|               | R          | RootPartyRole        | 7=Entering Firm           | 1119    | O        | B       |   |
| Entering User | Pty        | RootParties          | –                         | –       |          |         |   |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | Contains entering user for simplified outsourcing via GUI   |
|               | R          | RootPartyRole        | 36=Entering Trader        | 1119    | O        | B       |   |
| KRX Mbr       | Pty        | RootParties          | –                         | –       |          |         |   |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | Member ID for KRX cooperation product trades.   |
|               | R          | RootPartyRole        | 13=Order Origination Firm | 1119    | O        | B       |   |
| Beneficiary   | Pty        | RootParties          | –                         | –       |          |         |   |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | Beneficiary ID for cooperation product trades, e.g. KRX.  |
|               | R          | RootPartyRole        | 32=Beneficiary            | 1119    | O        | B       |   |
| GU Exc.Mbr.   | Pty        | RootParties          | –                         | –       |          |         | Only present for transaction confirmation messages booking a transaction pursuant take-up.  |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | Give-up Exchange Member ID  |
|               | R          | RootPartyRole        | 95=Give-up (Trading) Firm | 1119    | O        | B       |   |
| TUExc.Mbr.    | Pty        | RootParties          | –                         | –       |          |         | Present for give-up transactions and pursuant successful give-up/take-up workflow   |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | Take-up Exchange Member ID  |
|               | R          | RootPartyRole        | 96=Take-up (Trading) Firm | 1119    | O        | B       |   |
| TES Initiator | Pty        | RootParties          | –                         | –       |          |         | Present for all TES Trades. Refer section 3.3.20 for details,   |
|               | ID         | RootPartyID          |                           | 1117    | O        | B       | TES Initiator ID  |
|               | R          | RootPartyRole        | 116=Reporting entity      | 1119    | O        | B       |   |
| Initi         | Pty        | RootParties          | –                         | –       |          |         | Present in all messages. Refer section 3.3.21 for details,  |

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name        | Field/Component Name   | Valid Values                               | FIX Tag | Presence | Fut/Opt | Remarks   |
|-------------------|------------------------|--|---------|----------|---------|---|
| ID                | RootPartyID            |  | 1117    | A        | B       | Initial Broker ID   |
| R                 | RootPartyRole          | 1=Executing firm                           | 1119    | A        | B       |   |
| Qual              | RootPartyRoleQualifier | 30="Exchange order submitter"              | 2388    | A        | B       |   |
| Instrmt           | Instrument             | –  | –       |          |         |   |
| AID               | SecAltIDGrp            | –  | –       |          |         |   |
| AltID             | SecurityAltID          |  | 455     | A        | B       | Unique technical contract ID, also used in T7   |
| AltIDSrc          | SecurityAltIDSource    | Always set to "M"                          | 456     | A        | B       | Source of the technical contract ID   |
| Sym               | Symbol                 |  | 55      | A        | B       |   |
| ProdCmplx         | ProductComplex         |  | 1227    | O        | B       | Flexible contract ID, e.g. OD8X. Always present for flexible contracts.                       |
| FlexInd           | FlexibleIndicator      | Y/N  | 1244    | A        | B       | Set to Y if the contract is flexible contract. Set to N if the contract is standard contract. |
| ContractDate      | ContractDate           | See 2.2                                    | 30866   | A        | B       | Date used to identify the contract (YYYY-MM-DD).  |
| MatDt             | MaturityDate           |  | 541     | A        | B       | Maturity date, always present for flexible and regular contracts.                             |
| MMY               | MaturityMonthYear      |  | 200     | O        | B       | YYYYMM  |
| StrkPx            | StrikePrice            |  | 202     | O        | O       | Always present for options contracts  |
| OptAt             | OptAttribute           |  | 206     | O        | O       | Version of an options series, always present for options.                                     |
| SettlMeth         | SettlMethod            | C=Cash settlement<br>P=Physical settlement | 1193    | A        | B       | Settlement method for flexible and standard contracts.  |
| ExerStyle         | ExerciseStyle          | 0=European<br>1=American                   | 1194    | O        | O       | Exercise style applicable to flexible and standard option contracts.                          |
| ContractFrequency | ContractFrequency      | See 2.2                                    | 30867   | A        | B       | Indicates frequency of contract creation.   |
| PutCall           | PutOrCall              |  | 201     | O        | O       | Always present for options contracts  |
| CpnRt             | CouponRate             |  | 223     | O        | F       | Only present for EFS Trades   |
| Evnt              | EvntGrp                | –  | –       |          |         |   |
| EventTyp          | EventType              | 9=Swap End Date                            | 865     | O        | F       | Only present for EFS trades   |
| Dt                | EventDate              |  | 866     | O        | F       | Only present for EFS trades   |

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name  | Field/Component Name | Valid Values               | FIX Tag | Presence | Fut/Opt | Remarks  |
|-------------|----------------------|----------------------------|---------|----------|---------|--|
| Amt         | PositionAmountData   | –                          | –       |          |         |  |
| Typ         | PosAmtType           | PREM                       | 707     | O        | O       | Only present for options contracts   |
| Amt         | PosAmt               |                            | 708     | O        | O       | Only present for options contracts   |
| Amt         | PositionAmountData   | –                          | –       |          |         |  |
| Typ         | PosAmtType           | CRES                       | 707     | O        | B       | Contains the residual pursuant average price merge (if applicable)   |
| Amt         | PosAmt               |                            | 708     | O        | B       |  |
| TrdRegTS    | TrdRegTimestamps     | –                          | –       |          |         |  |
| TS          | TrdRegTimestamp      |                            | 769     | O        | B       | Original trade date and time.  |
| Typ         | TrdRegTimestampType  | 1=Execution Time           | 770     | O        | B       | Not provided for TrdType (828) = 63 (technical trade), for transactions that result from average pricing (classic average pricing and VBAP) as well as for VBAP offset transactions. |
| TrdRegTS    | TrdRegTimestamps     | –                          | –       |          |         |  |
| TS          | TrdRegTimestamp      |                            | 769     | O        | B       | Time when the transaction arrived on the clearing layer  |
| Typ         | TrdRegTimestampType  | 2=Time In                  | 770     | O        | B       |  |
| TrdRegTS    | TrdRegTimestamps     | –                          | –       |          |         |  |
| TS          | TrdRegTimestamp      |                            | 769     | O        | B       | Time when the transaction was successfully booked on the clearing layer.   |
| Typ         | TrdRegTimestampType  | 7=Submission to Clearing   | 770     | O        | B       |  |
| RptSide     | TrdCapRptSideGrp     | –                          | –       |          |         |  |
| Side        | Side                 | 1=Buy, 2=Sell              | 54      | A        | B       |  |
| TrdID       | SideTradeID          |                            | 1506    | O        | B       | See 3.3.1  |
| PosEfct     | PositionEffect       | O=Open, C=Close            | 77      | A        | B       | Open/Close Indicator   |
| PosEfctActn | PositionEffectAction | 1=Opposite position opened | 29001   | O        | B       | Indicates a closing error.   |
| GrpID       | AllocGroupID         |                            | 1730    | O        | B       | Group ID of Value Based Average Pricing (VBAP) group defined by the Clearing House.  |
| AvgPxGrpID  | SideAvgPxGroupID     |                            | 1854    | O        | B       | Member defined group name for Value Based Average Pricing (VBAP) group.  |
| PrevGrpID   | PreviousAllocGroupID |                            | 2771    | O        | B       | Previous Value Based Average Pricing group ID defined by the Clearing House; filled after re-assignment or de-assignment of a transaction from a group.                              |
| AvgPxInd    | SideAvgPxIndicator   |                            | 1853    | O        | B       | See 3.3.17   |

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name     | Field/Component Name    | Valid Values                     | FIX Tag | Presence | Fut/Opt | Remarks  |
|----------------|-------------------------|----------------------------------|---------|----------|---------|--|
| ID2            | SecondaryAllocID        |                                  | 793     | O        | B       | Allocation ID that links transactions that result from the same Allocation Instruction out of a Value Based Average Pricing group (e.g. in case of pro-rata allocations)   |
| AllocID        | AllocID                 |                                  | 70      | O        | B       | AllocID/ID (tag 70) from Allocation Instruction to request the creation of an Average Price transaction out of a VBAP group. In this case, only available for initial off-set and VBAP transaction, if allocation out of the group has been requested via FIXML.<br><br>Also available in inverse booking of VBAP and off-set transaction, if cancellation of allocation has been requested via FIXML. |
| Txt1           | FreeText1               | See 3.3.5                        | 25007   | O        | B       |  |
| Txt2           | FreeText2               | See 3.3.5                        | 25008   | O        | B       |  |
| Txt3           | FreeText3               | See 3.3.5                        | 25009   | O        | B       | See 3.3.5  |
| GUTxt1         | GiveUpFreeText1         |                                  | 25010   | O        | B       |  |
| GUTxt2         | GiveUpFreeText2         |                                  | 25011   | O        | B       |  |
| GUTxt3         | GiveUpFreeText3         |                                  | 25012   | O        | B       |  |
| AllocInd       | TradeAllocIndicator     | 0, 5                             | 826     | A        | B       | See 3.3.3  |
| AgrsrInd       | AggressorIndicator      | Y, N                             | 1057    | O        | B       | Always present for on-exchange trades.   |
| OrdCat         | OrderCategory           | 1=Order, 2=Quote                 | 1115    | O        | B       |  |
| StrategyLinkID | StrategyLinkID          |                                  | 1851    | O        | B       | Present for strategy trades only. Can be used to link the individual legs of a multi-leg strategy, both on-exchange and off-book.  |
| CustOrdHdlInst | CustOrderHandlingInst   | See 3.3.6                        | 1031    | O        | B       | Contains the rate identifier   |
| Clrd           | ClearedIndicator        | 4=Cleared with preliminary price | 1832    | O        | F       | Indicates that the transaction has a preliminary price   |
| TrdRegTS       | SideTrdRegTS            | –                                | –       |          |         |  |
| TS             | SideTrdRegTimestamp     |                                  | 1012    | O        | B       | Priority time stamp, as contained in Eurex T7 ET1 field 21008 <i>TrdRegTSTimePriority</i>  |
| Typ            | SideTrdRegTimestampType | 8=Time priority                  | 1013    | O        | B       |  |
| Qty            | TradePositionQty        | –                                | –       | A        | B       | See 3.3.8  |
| Typ            | PosType                 | ALC=Allocation Trade Qty         | 703     | A        | B       |  |
| Long           | LongQty                 |                                  | 704     | A        | B       |  |
| Short          | ShortQty                |                                  | 705     | A        | B       |  |

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name    | Field/Component Name   | Valid Values  | FIX Tag | Presence | Fut/Opt | Remarks   |
|---------------|------------------------|---|---------|----------|---------|---|
| Qty           | TradePositionQty       | –   | –       | A        | B       | See 3.3.8   |
| Typ           | PosType                | PA=Adjustment Qty   | 703     | A        | B       |   |
| Long          | LongQty                |   | 704     | A        | B       |   |
| Short         | ShortQty               |   | 705     | A        | B       |   |
| Qty           | TradePositionQty       | –   | –       | A        | B       | See 3.3.8   |
| Typ           | PosType                | TOT=Total Transaction Qty   | 703     | A        | B       |   |
| Long          | LongQty                |   | 704     | A        | B       |   |
| Short         | ShortQty               |   | 705     | A        | B       |   |
| TrdRptOrdDetl | TradeReportOrderDetail | –   | –       |          |         |   |
| OrdID         | OrderID                |   | 37      | O        | B       | Contains the T7 order number for on exchange trades and the TesTradeSideID for TES trades |
| CIOrdID       | CIOrdID                |   | 11      | O        | B       | CIOrdID from T7 FIX/ETI interfaces  |
| OrdTyp        | OrdType                | 1=Market, 2=Limit   | 40      | O        | B       |   |
| OrdStat       | OrdStatus              | 1=Partially filled<br>2=Filled  | 39      | O        | B       |   |
| OrdQty        | OrderQtyData           | –   | –       |          |         |   |
| Qty           | OrderQty               |   | 38      | O        | B       | Contains the total order quantity   |
| ReltdInstrmt  | RelatedInstrumentGrp   | –   | –       |          |         |   |
| InstrmtTyp    | RelatedInstrumentType  | 103=Instrument of multileg order  | 1648    | O        | B       |   |
| Sym           | RelatedSymbol          |   | 1649    | O        | B       |   |
| ProdCmplx     | RelatedProductComplex  | 2=Standard Option Strategy<br>3=Non-Standard Option Strategy<br>4=Volatility Strategy<br>5=Futures Spread<br>6=Inter Product Spread<br>7=Standard Futures Strategy<br>8=Packs and Bundles<br>9=Strip<br>13=Non-Standard Option Volatility Strategy<br><a href="#">14=TRF Strategy</a> | 28587   | O        | B       | Contains the T7 strategy type   |

Always present, Optionally present ↓ ↓ Present for Futures, Options or Both

| FIXML Name  | Field/Component Name    | Valid Values    | FIX Tag | Presence | Fut/Opt | Remarks  |
|-------------|-------------------------|-----------------|---------|----------|---------|--|
| SecTyp      | RelatedSecurityType     | MLEG            | 1652    | O        | B       |  |
| SubTyp      | RelatedSecuritySubType  |                 | 29010   | O        | B       | See 3.3.15   |
| GrossTrdAmt | GrossTradeAmt           |                 | 381     | O        | B       | Notional value (price * quantity) of the transaction; only filled for transactions related to Value Based Average Pricing.                                       |
| ReltdTrd    | RelatedTradeGrp         | –               | –       |          |         |  |
| ID          | RelatedTradeID          |                 | 1856    | O        | B       | Contains the transaction ID of the average priced transaction. Only sent in inverse booking messages for transactions pursuant average price merge and de-merge. |
| Src         | RelatedTradeIDSource    | 3=TradeReportID | 1857    | O        | B       |  |
| ReltdPos    | RelatedPositionGrp      | –               | –       |          |         |  |
| ID          | RelatedPositionID       |                 | 1862    | A        | B       | See 3.3.14   |
| Src         | RelatedPositionIDSource | 3=PositionID    | 1863    | A        | B       |  |

### 3.3 Field usage

This section provides additional explanations about how particular fields are used in the transaction confirmation *TradeCaptureReport* messages.

#### 3.3.1 Transaction and trade IDs

The key identifier for any transaction in the C7 system is the transaction ID. Additionally, the transaction confirmation *TradeCaptureReport* messages contain ID fields to allow Members to reconcile against the trading layer:

- *TradeReportID* (571) contains an unique ID. The TradeReportID is variable length alphanumeric string with up to 29 characters, where the initial (up to) 19 characters represent the transaction ID and the last 10 characters represent the suffix, the suffix increases with each adjustment. Note that the suffix is always numeric. The TradeReportID is globally unique across the clearing system, will not be changed for the lifetime of the transaction and will not be re-issued<sup>2</sup>.

The TradeReportID in the full form (29 character) is represented like below. Since the transaction ID is variable in nature, it is recommended to handle or use all characters available before the suffix.

|                                |   |   |   |   |   |   |   |   |   |   |                        |   |   |   |   |   |   |   |
|--------------------------------|---|---|---|---|---|---|---|---|---|---|------------------------|---|---|---|---|---|---|---|
| 1                              | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 0 | 1 | 2                      | 3 | 4 | 5 | 6 | 7 | 8 | 9 |
| transaction ID (19 characters) |   |   |   |   |   |   |   |   |   |   | suffix (10 characters) |   |   |   |   |   |   |   |

- Pursuant adjustments, the unique transaction ID is referenced in *TradeReportRefID* (572).

<sup>2</sup>In the foreseeable future, i.e. until all possible combinations for the 19 char alphanumeric string have been used.

- *TrdMatchID* (880) contains the T7 Trade ID.
- *SideTradeID* (1506) contains the T7 “Trade Item ID”.
- *RelatedTradeID* (1856) is present in the reversal messages for the original transactions pursuant average price merge, it contains the transaction ID of the new, average priced transaction. It is also present in the message reinstating the original transactions after a de-merge, referencing the de-merged transaction.

Note that trade and trade item IDs on T7 are unique per day, product, and for either on-exchange or off-book (TES) trades. Members wishing to reconcile their T7 trade confirmation with their C7 transaction confirmation messages may therefore need to take *TrdType* (828)<sup>3</sup> into consideration.

### 3.3.2 Position accounts

Valid accounts (=valid values for the field *RootPartyID* (*RootPartyRole*=38) in the group) are A1-A9, M1, M2, P1, P2, and (additional) agent account IDs as set by the Member. Extended agent account names can be 20 characters long (uppercase), special characters and spaces are not allowed. The following names are reserved by the system and may not be used: G# (#=0-9), P# (#=0, 3-9), M# (#=0, 3-9), PP, CLIENT, and HOUSE. Account availability is limited by the status of Members (and their clearers).

### 3.3.3 TradeAllocIndicator

*TradeAllocIndicator* (826) is always present.

- “0=Allocation not required” is sent when the transaction is not currently part of an allocation process.
- “5=Allocation to claim account” is sent to the give-up side pursuant successful take-up. The take-up side receives “0” pursuant take-up.

Automatic give-up trades are processed in two steps. First, the system books the trade to account A1 or P1, as applicable. The respective transaction confirmation *TradeCaptureReport* message is formatted and sent. Note that the message will contain the Take-Up (Trading) Firm as entered on the trading layer in the *RootParties* group with *RootPartyRole*=96. In a second step, the system will automatically trigger a give-up process. Note that this request may fail, e.g., if the entitlement validations are not passed successfully. Once the give-up process has been initiated successfully, the system will send *AllocationReport* messages via the workflow broadcast (see Volume 4 for details).

### 3.3.4 TradeReportTransType & TradeReportType

The following table displays the combinations of *TradeReportTransType* (487) and *TradeReportType* (856) for the messages sent via the transaction confirmation broadcast:

| Event  | TradeReportTransType (487) | TradeReportType (856) |
|--|----------------------------|-----------------------|
| Transaction confirmation: new trade reported | 0=New                      | 0=Submit              |
| Trade bust (trade reversal by Eurex)         | 4=Reverse                  | 6=Trade Report Cancel |

<sup>3</sup>Trades in one product on one business day in either *TrdType*=0 or any of the other applicable *TrdTypes* receive unique *TrdMatchID* (880) and *SideTradeIDs* (1506) from T7. This does not affect the globally unique C7 transaction ID, as contained in the *TradeReportID* (571).

| Event  | TradeReportTransType (487) | TradeReportType (856) |
|--|----------------------------|-----------------------|
| Reversal of original transaction after successful transaction adjustment | 4=Reverse                  | 6=Trade Report Cancel |
| New transaction after successful transaction adjustment                  | 0=New                      | 0=Submit              |
| New transaction due to successful take-up (to take-up side)              | 0=New                      | 0=Submit              |
| Reversed transaction due to successful take-up (to give-up side)         | 4=Reverse                  | 6=Trade Report Cancel |
| Reporting of a trade with preliminary price (3.5)                        | 0=New                      | 1=Alleged             |

### 3.3.5 Text fields

The – user-defined – text fields *FreeText1*, *FreeText2* and *FreeText3* are mapped as follows to other clearing and trading interfaces:

| FIXML Interface Text Field | Text Fields in other Interfaces |                     |                                     |                           |                             |                             |
|----------------------------|---------------------------------|---------------------|-------------------------------------|---------------------------|-----------------------------|-----------------------------|
|                            | C7 Derivatives Clearing GUI     | T7 Eurex Trader GUI | T7 Enhanced Trading Interface (ETI) | T7 Eurex FIX LF Interface | C7 XML Reports (e.g. CB012) | T7 XML Reports (e.g. TC545) |
| FreeText1                  | Text 1                          | Text1               | FreeText1                           | FreeText1 (25007)         | Text1                       | freeText1                   |
| FreeText2                  | Text 2                          | Text2               | FreeText2                           | FreeText2 (25008)         | Text2                       | freeText2                   |
| FreeText3                  | Text 3                          | Text3               | FreeText3                           | FreeText3 (25009)         | Text3                       | freeText3                   |

Text fields can hold 36 characters each. The exclamation mark (!), the pipe symbol (|), double quotes (“), single quotes (‘), apostrophe (’), ampersand (&), equal sign (=), at sign (@), plus (+), lower than (<) and larger than (>) are not allowed.

*GiveUpFreeText1-3* are only sent pursuant successful give-up/take-up and contain the values proposed by the give-up Member to the take-up side during the workflow. Note that these values are for information/reference only, *FreeText1-3* contain the actual value(s) for the record.

### 3.3.6 CustOrderHandlingInst

CustOrderHandlingInst contains the Execution Source Code in accordance to the FIA guidelines and aims to clearly identify the execution method used for Exchange Traded Derivative trades at point of origin.

The original field values as provided by T7 cannot be adjusted in C7, i.e. field is reporting only.

T7 allows the following valid values for Eurex agent accounts at the point of execution:

| FIXML Value | Description                          |
|-------------|--------------------------------------|
| C           | Vendor-provided Platform             |
| D           | Other or Default                     |
| G           | Sponsored Access                     |
| H           | Premium Algorithmic Trading Provider |
| W           | Desk Electronic                      |
| Y           | Client Electronic                    |
|             | Empty                                |



### 3.3.7 TrdType

*TrdType* (828) contains the trade type. The following mapping applies between FIXML values and Eurex trade types:

| FIXML Value                               | Eurex Trade Type                       |
|---|--|
| 0 – Regular Trade                         | <blank> – Regular on-exchange trade    |
| 1 – OTC Block Trade                       | O – Block Trade                        |
| 12 – Exchange for Swap (EFS)              | W – EFS Trade                          |
| 51 – Volume Weighted Average Price        | A – Average Price                      |
| 54 – OTC                                  | F – Flexible Contract Trade            |
| 55 – Exchange Basis Facility              | B – Basis Trade                        |
| 63 – Technical Trade                      | D – Technical Transaction              |
| 1000 – Vola Trade                         | V – Vola Trade                         |
| 1001 – EFP-Fin Trade                      | P – EFP-Fin Trade                      |
| 1002 – EFP-Index-Futures Trade            | N – EFP-Index-Futures Trade            |
| 1004 – Transaction based Settlement       | N/A                                    |
| 1006 – Enlight Triggered Trade            | L – Enlight Triggered Trade            |
| 1007 – Block QTPIP Trade                  | Q – Block QTPIP Trade                  |
| 1016 – Flexible EFP-Index Futures Trade   | S – Flexible EFP-Index Futures Trade   |
| 1050 – VBAP On-Exch Buyside non-disclosed | G – VBAP On-Exch Buyside non-disclosed |
| 1051 – VBAP TES1 Buyside non-disclosed    | H – VBAP TES1 Buyside non-disclosed    |
| 1052 – VBAP TES2 Buyside non-disclosed    | J – VBAP TES2 Buyside non-disclosed    |
| 1053 – VBAP On-Exch Buyside disclosed     | U – VBAP On-Exch Buyside disclosed     |
| 1054 – VBAP TES1 Buyside disclosed        | X – VBAP TES1 Buyside disclosed        |
| 1055 – VBAP TES2 Buyside disclosed        | Y – VBAP TES2 Buyside disclosed        |
| 1060 – Product De-listing                 | R – Product De-listing                 |

Note: The trade types 1050/1052/1053/1055 are only used in an *AllocationInstruction* request in order to allocate average price transactions out of the group (for detailed information about message structure, please refer to Volume 4). The average price and offset transactions that will be created due to the request will contain the original trade types, i.e., 0 - Regular Trade or 1006 - Enlight Triggered Trade.

1051/1054 must be used in *AllocationInstruction* request if off-book transactions shall be allocated out of the group. In this case, Eurex will create an average price and offset transaction containing the original trade type (e.g., 1, 12, 54, 55, 1000 – 1002 and 1007) in case the group only contains one of this trade types. If more than one off-book trade type is contained in the group, the average price and off-set transaction generated will contain trade type 1051 or 1054 depending on the transaction Fee Buy-Side Trading Disclosure value.

### 3.3.8 TrdCapRptSideGrp & TradePositionQty

The buy/sell side of the reported transaction is determined by the *Side* field in the *TrdRptSideGrp*, the total amount is contained in *LastQty* (32). The *TradePositionQty* components specify position changes on the long and short side:

- Long/Short positions designated for give-up<sup>4</sup>, partial transfer or grouping<sup>5</sup> are identified by *PosType* (703)=ALC
- Current Long/Short (=delta) quantities are identified by *PosTyp* (703)=PA and it contains the change to the total position. Both *LongQty* (704) and *ShortQty* (705) are always present, can contain negative values and both fields can be different from zero. For regular transactions, usually one side contains a value greater than zero and the respective other field is filled with '0'. For transactions changing both sides (e.g., closing errors), *LastQty* displays the total amount and both *LongQty* and *ShortQty* are filled.  
Text adjustments, transaction separations, and average price merge/de-merge actions are reported position-neutral, i.e., both *LongQty* (704) and *ShortQty* (705) of *PosType* PA are '0' for reversal and new record.
- Total current Long/Short balances are identified by *PosType* (703)=TOT

### 3.3.9 OrderID, ClOrdID

*OrderID* (37) contains the original order ID assigned by the trading layer. For TES trades it contains the *TesTradeSideID*.

*ClOrdID* (11) optionally contains the Client Order ID received from the trading layer (if the order was entered with a *ClOrdID*).

### 3.3.10 OrdType and OrderCategory

*OrderCategory* (1115) reports if the trade resulted from an order ('1') or a quote ('2'). For *OrdCat=1*, *OrdType* (40) defines further if the order was a market ('1') or limit ('2') order.

### 3.3.11 TransferReason

*TransferReason* (830) contains the Eurex-internal transaction type, which is also displayed on the Derivatives Clearing GUI:

| Value | Meaning                           |
|-------|-----------------------------------|
| 000   | Trade                             |
| 002   | Transaction Open/Close Adjustment |
| 004   | Transaction Account Transfer      |
| 005   | Transaction Adjustment            |
| 006   | Transaction Separation            |
| 007   | Trade Reversal                    |
| 009   | VBAP Group Maintenance            |

| Value | Meaning                           |
|-------|-----------------------------------|
| 017   | VBAP Cancellation                 |
| 018   | Transaction based Settlement      |
| 020   | Give-up                           |
| 030   | Take-up                           |
| 035   | Take-Up with Closing Error        |
| 040   | Off-Book Trade                    |
| 042   | Off-Book Trade with Closing Error |

<sup>4</sup>Note that this only applies to currently active give-up processes. When an automatic give-up trade is first reported, the respective give-up process has not started yet and the quantity is technically not yet designated. See 3.3.3 for the booking/processing logic.

<sup>5</sup> Designated quantities for grouping correspond to the sum of the remaining quantity of all Value Based Average Pricing groups on the respective side of the corresponding position.

| Value | Meaning                        |
|-------|--------------------------------|
| 010   | Transaction with Closing Error |
| 011   | Average Pricing                |
| 012   | De-Merge                       |
| 013   | Final Price Adjustment         |
| 016   | VBAP Creation                  |

| Value | Meaning                                  |
|-------|--|
| 131   | Technical Transaction                    |
| 132   | Decomposition                            |
| 133   | Price Correction Due To Corporate Action |
| 134   | Closing Transaction                      |

### 3.3.12 PackagelD

Each Basket trade has a unique id, which is referred as basket id in functional terms. In the Trade Capture Report, Basket ID is present in the field PackagelD. A separate Trade Capture Report is sent for each transaction of a basket trade and each transaction of the basket trade has the same PackagelD. It is present at the root level in Trade Capture Report. PackagelD is a numeric field with length up to 20.

### 3.3.13 FirmTradeID

Trading participants can enter own internal information related to the Basket trades. This information is present in the field FirmTradeID of the Trade Capture Report. This is a private information of a participant and cannot be seen by the counter party. FirmTradeID is a free text field, which can be up to 20 characters in length. It has the same restriction as the text fields, exclamation mark (!), the pipe symbol (|), double quotes (“), single quotes (’), apostrophe (’), ampersand (&), equal sign (=), at sign (@), plus (+), lower than (<) and larger than (>) are not allowed.

### 3.3.14 RelatedPositionGrp

The *RelatedPositionGrp* is included for regulatory reporting. *RelatedPositionID* (1862) contains a unique, variable-length, alphanumeric position identifier, which is up to 11 characters long. Each transaction in the same instrument and account is booked to the position ID established when the first such transaction is reported. Note that a position amount of “0” (e.g., due to exercise) does not delete the position ID. Once additional transactions in the same instrument are booked to the account (i.e., the amount is greater than 0 again) the same position ID will be referenced.

For further information on the usage of the *RelatedPositionID*, please refer to the EMIR reporting documentation available in the member section under <https://member.eurexclearing.com/> → Clearing Resources → EMIR Reporting

### 3.3.15 RelatedInstrumentGrp

The *RelatedInstrumentGrp* contains information about the strategy type, where applicable. *RelatedProductComplex* (28587) contains the general strategy type, *RelatedSecuritySubType* (29010) contains further detail on the strategy, e.g., the color for packs and bundles (*RelatedProductComplex=8*) and the product type for Inter Product Spreads. Note that the FIXML Clearing Interface hands on values received from the trading venue, i.e., for T7 trades *RelatedSecuritySubType* is filled with the strategy types as defined in the “Products and instruments” list available on the Eurex website under [www.eurex.com/ex-en/](http://www.eurex.com/ex-en/) → Data → Trading files → Product parameter files → Trading parameters

### 3.3.16 ContractDate

The *ContractDate* (30866) is expressed in a YYYY-MM-DD notation and will make the contract within a product unique.

### 3.3.17 AveragePriceIndicator

The *AvgPxInd* (1853) defines how a transaction is associated to a Value Based Average Pricing (VBAP) group.

| Value | Description                          |
|-------|--------------------------------------|
| 3     | VBAP – original transaction          |
| 11    | VBAP – offset transaction            |
| 12    | VBAP – system calculated transaction |
| 13    | VBAP – tailor-made transaction       |
| 14    | VBAP – system generated transaction  |

### 3.3.18 AllocID in TrdCapRptSideGrp

Field *AllocID* (70) in the *TrdCapRptSideGrp* of the transaction confirmation broadcast refers to the ID/*AllocID* (70) in an *AllocationInstruction* request that is submitted by a member in order to allocate VBAP transactions out of a group.

This field will be populated only once in the *TradeCaptureReport* message of the initial average price and off-set transactions generated after successful processing of the *AllocationInstruction* in order to simplify the mapping of request and the resulting average price transactions on member side.

Note: field will not be available in *TradeCaptureReport* messages of average price and offset transactions that have been generated via the C7 GUI or by the system during automatic closing of the group in the end-of-day processing.

In addition, *AllocID* (tag 70) will be available in inverse booking of VBAP and off-set transaction, if cancellation of allocation has been requested via FIXML. In this case it will refer to ID/*AllocID* (tag 70) of the cancellation request submitted by the member.

### 3.3.19 FeeldntCode

The *FeeldntCode* (32999) will be sent in every transaction confirmation *message* (ECAG only). This code will contain Fee information associated with the transaction event. The Fee information will be represented in 15-character length string.

### 3.3.20 TES Initiator ID

The “TES Initiator ID” is the member ID who enters the off-book trade on the trading platform. For TES trades,

- transaction confirmation messages sent by C7 will contain “TES Initiator ID” information in the “*RootPartyID*” field with “*RootPartyRole*” = 116 &
- work-flow messages sent by C7 will contain “TES Initiator ID” information in the “*NestedPartyID*” field with “*NestedPartyRole*” = 116.

### 3.3.21 Initial Broker ID

The “Initial Broker ID” is the member ID who originally executed the trade on the trading platform. This information will be reported for both on-exchange and off-book trades,

- a. transaction confirmation messages sent by C7 will always contain the “Initial Broker ID” information in the “RootPartyID” field with “RootPartyRole” = 1 and “RootPartyRoleQualifier” = 30 &
- b. work-flow messages sent by C7 will always contain the “Initial Broker ID” information in the “NestedPartyID” field with “NestedPartyRole” = 1 and “NestedPartyRoleQualifier” = 30.

## 3.4 Reversals/busts

If a transaction becomes subject to mistrade reversal by Eurex or EEX Market Supervision, C7 will reverse the transaction and all adjustments that have been applied to the same. Note that mistrade reversals can only occur for transactions that originated on the current business day. Should the transaction in question be part of any pending adjustment/workflow, such as give-up/take-up, this workflow will be cancelled by the system.

If one, or multiple, transactions to be reversed are part of an average priced transaction (i.e., they have been merged), the merged transaction is de-merged before the (mistrade) reversal is performed. Similarly, if one or multiple transactions to be reversed are part of a VBAP group, then all transactions allocated out of this group (if allocated already) will be reversed and, the transaction subject to mistrade is de-assigned from the group, before the (mistrade) reversal is performed.

The following transaction adjustments will be considered during reversal processing:

- Classic Average pricing
- VBAP group transactions and VBAP allocated transactions
- Transaction adjustment (to adjust text fields, member/beneficiary information for cooperation products, and the rate identifier)
- Account transfer
- O/C adjustment
- Transaction separation
- Give-up/take-up

If transaction adjustment activities A→B→C→D have been performed before a transaction becomes subject to mistrade reversal, first adjustment D will be reversed, then C→B→A. All reversals are reported via *TradeCaptureReport* messages on the transaction confirmation broadcast. The *TradeReportTransType* (487) is 4=Reverse, the *TradeReportType* (856) is 6=Trade Report Cancel, the suffix is increased for each reversal. Consequently, reversed transactions are not adjustable. Note that the final reversal, which reverses the original transaction that became a mistrade, will reference the original parent suffix and *TransferReason* (830) 007, making it distinguishable from a regular inverse booking. During the reversal processing, closing errors might occur when insufficient open position is available.

If a transaction to be reversed is part of a VBAP group, then Allocation Instruction Alert message will also be broadcasted to inform about the changes in that specific VBAP group.

### 3.5 Handling of trades with preliminary & final price

Trades in products with preliminary and final prices are reported in both preliminary and final state on C7. Once the trade price is final, the preliminary trade is automatically inverse booked and the trade is re-booked with the final price. Both preliminary and final priced transactions are available for transaction adjustments, with one exception: preliminary priced trades are not available for classic average pricing and cannot be assigned to a Value Based Average Pricing group.

|   | TradeReportID (571) | TradeReportRefID (572) | TradeReportType (856) | TransferReason (830) | LastPx (31) | Account: RootPartyID (1117) with RootPartyRole (1119) = 38 | ClearedIndicator (1832)          | OrderID (37)            |
|---|---------------------|------------------------|-----------------------|----------------------|-------------|--|----------------------------------|-------------------------|
| Initial preliminary transaction                       | 12340000000000      | –                      | 1=Alleged             | 000                  | 120         | A1   | 4=Cleared with Preliminary Price | 9873216540<br>321456987 |
| Transaction account transfer                          | 12340000000001      | 12340000000000         | 6=Trade Report Cancel | 004                  | 120         | A1   | 4=Cleared with Preliminary Price | 9873216540<br>321456987 |
| Transaction account transfer                          | 12340000000002      | 12340000000000         | 1=Alleged             | 004                  | 120         | EXY  | 4=Cleared with Preliminary Price | 9873216540<br>321456987 |
| <b>Final price arrives from the trading layer</b>     |                     |                        |                       |                      |             |  |                                  |                         |
| Automatic Inverse booking for preliminary transaction | 12340000000003      | 12340000000002         | 6=Trade Report Cancel | 013                  | 120         | EXY  | 4=Cleared with Preliminary Price | 9873216540<br>321456987 |
| Rebooking with final price                            | 12340000000004      | 12340000000002         | 0=Submit              | 013                  | 135         | EXY  | –                                | 9873216540<br>321456987 |

*OrderID* can be used for reconciliation with the trading layer.

### 3.6 Transaction based settlement

C7 supports transaction-based settlement of futures-on-futures. Settlement of the respective contracts is handled on transaction, rather than position basis. Consequently, each individual transaction settles into an individual transaction in the underlying futures contract. The transaction ID issued upon transaction creation survives settlement; the records for booking out the basis futures and booking in the underlying futures receive suffixes under the same base ID. Booking in/out under transaction based settlement is marked with *TransferReason (830)*="018". The *TradeType (828)* of the underlying futures record is set to "1004".

Note that transaction-based settlement leads to the dissemination of transaction confirmation messages, rather than position update messages.

|  | TradeReportID (571) | TradeReportRefID(572) | TradeReportType (856) | Transfer Reason (830) | TradeType (828) | Symbol (55) |
|--|---------------------|-----------------------|-----------------------|-----------------------|-----------------|-------------|
| <b>Transaction based settlement</b>  |                     |                       |                       |                       |                 |             |
| (in this sample, transaction adjustment actions on the basis futures record have increased the suffix prior to settlement) |                     |                       |                       |                       |                 |             |
| Booking out of basis futures   | 12340000000005      | 12340000000004        | 6=Trade Report Cancel | 018                   | 0               | FES1        |
| Booking in of underlying futures   | 12340000000006      | 12340000000004        | 0=Submit              | 018                   | 1004            | FESX        |

## 4 Position update confirmation

The Eurex Clearing FIXML Interface sends a *PositionMaintenanceReport* message via the trade confirmation broadcast stream to all affected parties once a position has been updated. Position update confirmation messages are sent for the following events:

- Position Close-out (Manual/Automatic)/Re-open
- Internal Position Transfer
- External Position Transfer (by Clearing House)
- [External Position Transfer with/without Cash Amount](#)
- [System Generated Position Transfer for LSOC Cross Product Margining](#)
- Exercise (Manual/Automatic)
- Exercise Adjustment
- Abandon
- Assignment
- Position Adjustment Due to Capital Adjustment
- Notification
- Notification Adjustment
- Allocation
- Futures Position Creation
- Clearing House Transfer
- Position Conversion

### 4.1 Position update confirmation message structure

The *PositionMaintenanceReport* message used to convey position update information contains the fields listed below:

Always present, Optionally present ↓

| FIXML Name | Field/Component Name | Valid Values | FIX Tag | Presence | Remarks                          |
|------------|----------------------|--------------|---------|----------|----------------------------------|
| PosMntRpt  |                      | –            | –       | –        |                                  |
| RptID      | PosMaintRptID        |              | 721     | A        | Unique ID, 29 alphanumeric chars |

Always present, Optionally present ↓

| FIXML Name       | Field/Component Name     | Valid Values   | FIX Tag          | Presence | Remarks   |
|------------------|--------------------------|--|------------------|----------|---|
| TxnTyp           | PosTransType             | 1=Exercise<br>2=Do Not Exercise<br>1000=Internal Transfer <sup>1</sup><br>1001=Transfer of Firm <sup>1</sup><br>1002=External Transfer <sup>1</sup><br>1003=Corporate Action <sup>1</sup><br>1004=Notification <sup>1</sup><br>1005=Position Creation <sup>1</sup><br>1006=Close-out <sup>1</sup><br>1007=Re-open <sup>1</sup> | 709              | A        |   |
| Actn             | PosMaintAction           | 1=New  | 712              | A        |   |
| Stat             | PosMaintStatus           | 3=Completed  | 722              | A        |   |
| TrnsfrRsn        | TransferReason           |  | 830 <sup>2</sup> | A        | See 4.2.1   |
| FeeldntCode      | FeeldentificationCode    |  | 32999            | O        | See 4.2.3<br>Only sent for ECAG   |
| <u>PackageID</u> | <u>PackageID</u>         |  | 2489             | O        | Present for positions of a basket (e.g. Basket Equity Total Return Futures or Equity Bespoke Basket Trades) |
| BizDt            | ClearingBusinessDate     |  | 715              | A        |   |
| Ccy              | Currency                 |  | 15               | A        |   |
| TxnTm            | TransactTime             |  | 60               | A        |   |
| Txt1             | FreeText1                | See 3.3.5  | 25007            | O        |   |
| Txt2             | FreeText2                | See 3.3.5  | 25008            | O        |   |
| Txt3             | FreeText3                | See 3.3.5  | 25009            | O        |   |
| ExrMethod        | ExerciseMethod           | M=Manual<br>A=Automatic  | 747 <sup>2</sup> | O        | See 4.3.3   |
| TrnsfrMode       | TransferMode             | 1=Immediate<br>2=Deferred  | 29009            | O        | See 4.3.3   |
| PosID            | PositionID               |  | 2618             | A        | Position ID for regulatory reporting, see 4.2.2   |
| CntgPx           | PositionContingentPrice  |  | 1595             | O        | Price used to calculate variation margin in case a capital adjustment was done for single stock futures.    |
| Hdr              | Standard Header, see 2.1 |  |                  | A        |   |



Always present, Optionally present ↓

|               | FIXML Name   | Field/Component Name  | Valid Values                               | FIX Tag            | Presence | Remarks  |
|---------------|--------------|-----------------------|--|--------------------|----------|--|
| Ctg.Mbr.      | Pty          | Parties               | –  | –                  | –        |  |
|               | ID           | PartyID               |  | 448                | A        | Clearing Member ID   |
|               | R            | PartyRole             | 4=Clearing Firm                            | 452                | A        |  |
| Exc.Mbr       | Pty          | Parties               | –  | –                  | –        |  |
|               | ID           | PartyID               |  | 448                | A        | Exchange Member ID   |
|               | R            | PartyRole             | 1=Executing Firm                           | 452                | A        |  |
| Account       | Pty          | Parties               | –  | –                  | –        |  |
|               | ID           | PartyID               |  | 448                | A        | Account Number   |
|               | R            | PartyRole             | 38=Position Account                        | 452                | A        |  |
| Trader        | Pty          | Parties               | –  | –                  | –        |  |
|               | ID           | PartyID               |  | 448                | O        | Subgroup+Trader Num., e.g. TRD001  |
|               | R            | PartyRole             | 12=Executing Trader                        | 452                | O        |  |
| Entering Firm | Pty          | Parties               | –  | –                  | –        |  |
|               | ID           | PartyID               |  | 448                | O        | Contains entering firm (for notification and for simplified outsourcing). Contains Eurex ID ("ECAG") or ECC ID ("ECC") in case of on-behalf actions by Eurex or ECC. |
|               | R            | PartyRole             | 7=Entering Firm                            | 452                | O        |  |
| Entering User | Pty          | Parties               | –  | –                  | –        |  |
|               | ID           | PartyID               |  | 448                | O        | Contains entering user for notification and for simplified outsourcing via GUI   |
|               | R            | PartyRole             | 36=Entering Trader                         | 452                | O        |  |
|               | Instrmt      | Instrument, see 2.2   |  | –                  | –        |  |
|               | ReltdInstrmt | RelatedInstrumentGrp  |  | –                  | –        |  |
|               | InstrmtTyp   | RelatedInstrumentType | 102=Option instrument for futures creation | 1648               | O        |  |
|               | Sym          | RelatedSymbol         |  | 1649               | O        | Can be [N/A].  |
|               | StrkPx       | RelatedStrikePrice    |  | 29000 <sup>3</sup> | O        | Present for futures position creation, contains the strike price of the option.  |
|               | Undly        | UndInstrmtGrp         |  | –                  | –        | Group only present for notification/allocation, PosTransType=1004  |
|               | Undly        | UnderlyingInstrument  |  | –                  | –        | Single instance only.  |
|               | ID           | UnderlyingSecurityID  |  | 309                | O        | Contains the identifier of the clearing house for the deliverable.   |

Always present, Optionally present ↓

| FIXML Name | Field/Component Name       | Valid Values   | FIX Tag | Presence | Remarks   |
|------------|----------------------------|--|---------|----------|-----------|
| Src        | UnderlyingSecurityIDSource | 8=Exchange Symbol  | 305     | O        |           |
| Qty        | PositionQty                | –  | –       | A        |           |
| Typ        | PosType                    | PA=Adjustment Qty  | 703     | A        |           |
| Long       | LongQty                    |  | 704     | A        |           |
| Short      | ShortQty                   |  | 705     | A        |           |
| Qty        | PositionQty                | –  | –       | A        |           |
| Typ        | PosType                    | TOT=Total Transaction Qty  | 703     | A        |           |
| Long       | LongQty                    |  | 704     | A        |           |
| Short      | ShortQty                   |  | 705     | A        |           |
| Qty        | PositionQty                | –  | –       | A        |           |
| Typ        | PosType                    | ALC=Allocation Trade Qty   | 703     | A        |           |
| Long       | LongQty                    |  | 704     | A        |           |
| Short      | ShortQty                   |  | 705     | A        |           |
| Qty        | PositionQty                | –  | –       | A        |           |
| Typ        | PosType                    | TRF=Transfer Trade Qty<br>TX=Transaction from Exercise<br>CAA=Corporate Action Adjustment<br>DN=Delivery Notice Qty<br>RCV=Receive Quantity<br>AS=Option Assignment<br>TQ=Transaction Quantity<br>NEX=Total Abandon Quantity | 703     | O        | See 4.3.3 |
| Long       | LongQty                    |  | 704     | O        |           |
| Short      | ShortQty                   |  | 705     | O        |           |

1. User-defined values not currently part of the FIX standard.

2. Custom usage, currently not part of the standard *PosMaintRpt*. See 5.3 "User-defined use of fields/components"

3. User-defined field. See 5.3 "User-defined use of fields/components"

## 4.2 Field usage

### 4.2.1 Transfer Reason

*TransferReason* (830) contains the Eurex-internal transaction type, which is also displayed on the Derivatives Clearing GUI:

| Value | Meaning                     |
|-------|-----------------------------|
| 100   | Position Closing Adjustment |
| 102   | Position Transfer Internal  |

| Value               | Meaning   |
|---------------------|---|
| 104                 | Position Transfer External by Clearing House              |
| 108                 | Position Opening Adjustment                               |
| <a href="#">109</a> | <a href="#">Cross Product Margining Position Transfer</a> |
| 110                 | Manual Exercise   |
| 111                 | Automatic Exercise  |
| 112                 | Exercise Adjustment                                       |
| 114                 | Assignment  |
| 115                 | Clearing House Transfer                                   |
| 117                 | Position Conversion                                       |
| 118                 | Position Adjustment Due to Capital Adjustment             |
| 120                 | Notification  |
| 122                 | Notification Adjustment                                   |
| 124                 | Allocation  |
| 126                 | Futures Position Creation                                 |
| 127                 | Abandon   |
| 129                 | Automatic Close-out                                       |
| 306                 | Position Transfer External                                |
| 307                 | Position Transfer External with Cash Amount               |

#### 4.2.2 PositionID

*PositionID* (2618) is included for regulatory reporting. It contains a unique, variable-length, alphanumeric position identifier, which is up to 11 characters long. Each transaction in the same instrument, account and basket id is booked to the position ID established when the first such transaction is reported. Note that a position amount of “0” (e.g. due to exercise) does not delete the position ID. Once additional transactions in the same instrument are booked to the account (i.e. the amount is greater than 0 again) the same position ID will be referenced.

For further information on the usage of the *PositionID*, please refer to the EMIR reporting documentation available in the member section under <https://member.eurexclearing.com/> → Clearing Resources → EMIR Reporting

#### 4.2.3 FeeldntCode

The *FeeldntCode* (32999) will be sent in every position confirmation message (ECAG only). This code will contain Fee information associated with the position event. The Fee information will be represented in 15-character length string.

### 4.3 Position conversion

#### 4.3.1 For standard contracts

In case due to a contract date change (holiday maintenance) a standard contract becomes identical to another standard contract; the system will inactivate one contract and perform a standard-to-standard position conversion. The interface will send the respective

PositionMaintenanceReport messages to book-out positions from the inactive contract and book-in positions to the active contract (with TransferReason = 117). In such a situation, there will be no contract change message for the inactive contract, but a contract delete message for the inactive contract will be sent out on the business day where the booking out of the position takes place.

#### **4.3.2 For flexible contracts**

Should a flexible contract become identical to a standard contract, or – due to corporate action or expiration date change – identical to another flexible contract, the system will automatically convert the flexible positions. The interface will send the respective *PositionMaintenanceReport* messages to book-out the old position and book-in the new position (with *TransferReason=117*).

### 4.3.3 Message structure matrix

The structure of the individual *PositionMaintenanceReport* messages depends on the change reported therein. All position update report messages contain three *PositionQty* groups of the types *PA* (Adjustment Quantity), *TOT* (Total Transaction Quantity) and *ALC* (Allocation Trade Quantity). Depending on the event reported, one additional *PositionQty* group will be included and *ExerciseMethod* (747) and *TransferMode* (29009) may be present:

| Type of Position Update                                      | TxnTyp (709)           | PositionQty Groups of PosType (703) |     |                |                |     |                | ExrMethod (747) | TrnsfrMode (29009) |
|--|------------------------|-------------------------------------|-----|----------------|----------------|-----|----------------|-----------------|--------------------|
|  |                        | PA                                  | TRF | TX             | AS             | CAA | DN             |                 |                    |
| Position Close-out   | 1006=Close-out         | x                                   |     |                |                |     |                |                 |                    |
| Position Re-open   | 1007=Re-open           | x                                   |     |                |                |     |                |                 |                    |
| Internal Position Transfer                                   | 1000=Internal Transfer | x                                   | x   |                |                |     |                |                 | 1=Immediate        |
| External Position Transfer by Clearing House                 | 1001=Transfer of Firm  | x                                   | x   |                |                |     |                |                 | 2=Deferred         |
| External Position Transfer                                   | 1002=External Transfer | x                                   | x   |                |                |     |                |                 | 1=Immediate        |
| External Position Transfer with Cash Amount                  | 1002=External Transfer | x                                   | x   |                |                |     |                |                 | 1=Immediate        |
| Clearing house transfer (cooperation product EOD processing) | 1002=External Transfer | x                                   | x   |                |                |     |                |                 |                    |
| Exercise   | 1=Exercise             | x                                   |     | x <sup>1</sup> |                |     |                | M=Manual        |                    |
| Automatic Exercise   | 1=Exercise             | x                                   |     | x <sup>2</sup> |                |     |                | A=Automatic     |                    |
| Exercise Adjustment  | 1=Exercise             | x <sup>1</sup>                      |     | x <sup>2</sup> |                |     |                | M=Manual        |                    |
| Assignment   | 1=Exercise             | x                                   |     |                | x <sup>3</sup> |     |                |                 |                    |
| Position Adjustment Due to Capital Adjustment                | 1003=Corporate Action  | x                                   |     |                |                | x   |                |                 |                    |
| Position Conversion  | 1003=Corporate Action  | x                                   |     |                |                | x   |                |                 |                    |
| Notification   | 1004=Notification      | x                                   |     |                |                |     | x <sup>4</sup> |                 |                    |
| Notification Adjustment                                      | 1004=Notification      | x <sup>1</sup>                      |     |                |                |     | x <sup>5</sup> |                 |                    |
| Allocation   | 1004=Notification      | x                                   |     |                |                |     |                | x <sup>5</sup>  |                    |
| Futures Position Creation                                    | 1005=Position Creation | x <sup>1</sup>                      |     |                |                |     |                |                 |                    |

1. *LongQty* (704) only, positive values.

2. *LongQty* (704) only, negative values.

3. *ShortQty* (705) only.

4. *ShortQty* (705) only, positive values.

5. *ShortQty* (705) only, negative values.

6. *LongQty* (704) only.

## 5 Appendix – dictionary of user-defined fields and values

The Eurex Clearing FIXML Interface uses (in some messages) user-defined values and fields, which are listed below. As a committed member of the FIX community, Eurex will work closely with all concerned bodies towards transitioning user-defined fields in the protocol specification and/or adapting the Eurex Clearing FIXML Interface to match the specification as closely as possible.

### 5.1 User-defined fields

| FIX Tag | Field       | Field Name             | Data Type | Valid Values  | Used in   |
|---------|-------------|------------------------|-----------|---|---|
| 25007   | Txt1        | FreeText1              | String    | See 3.3.5   | TradeCaptureReport,<br>PositionMaintenanceReport<br>AllocationInstruction |
| 25008   | Txt2        | FreeText2              | String    | See 3.3.5   | TradeCaptureReport,<br>PositionMaintenanceReport<br>AllocationInstruction |
| 25009   | Txt3        | FreeText3              | String    | See 3.3.5   | TradeCaptureReport,<br>PositionMaintenanceReport<br>AllocationInstruction |
| 25010   | GUTxt1      | GiveUpFreeText1        | String    | See 3.3.5   | TradeCaptureReport  |
| 25011   | GUTxt2      | GiveUpFreeText2        | String    | See 3.3.5   | TradeCaptureReport  |
| 25012   | GUTxt3      | GiveUpFreeText3        | String    | See 3.3.5   | TradeCaptureReport  |
| 25040   | Txt1        | AllocFreeText1         | String    | See 3.3.5   | TradeCaptureReport,<br>AllocationReport,<br>AllocationInstruction         |
| 25041   | Txt2        | AllocFreeText2         | String    | See 3.3.5   | TradeCaptureReport,<br>AllocationReport,<br>AllocationInstruction         |
| 25042   | Txt3        | AllocFreeText3         | String    | See 3.3.5   | TradeCaptureReport,<br>AllocationReport,<br>AllocationInstruction         |
| 28587   | ProdCmplx   | RelatedProductComplex  | String    | 2 = Standard Option Strategy<br>3 = Non-Standard Option Strategy<br>4 = Volatility Strategy<br>5 = Futures Spread<br>6 = Inter Product Spread<br>7 = Standard Futures Strategy<br>8 = Packs and Bundles<br>9 = Strip<br>13 = Non-Standard Option Volatility Strategy<br><a href="#">14 = TRF Strategy</a> | TradeCaptureReport,   |
| 29000   | StrkPx      | RelatedStrikePrice     | Price     |   | PositionMaintenanceReport   |
| 29001   | PosEfctActn | PositionEffectAction   | int       | 1 = Opposite position opened  | TradeCaptureReport  |
| 29009   | TrnsfrMode  | TransferMode           | int       | 1=Immediate<br>2=Deferred   | PositionMaintenanceReport   |
| 29010   | SubTyp      | RelatedSecuritySubType | String    | See 3.3.15  | TradeCaptureReport  |

| FIX Tag | Field             | Field Name        | Data Type    | Valid Values         | Used in   |
|---------|-------------------|-------------------|--------------|----------------------|---|
| 30866   | ContractDate      | ContractDate      | LocalMktDate | See 2.2              | TradeCaptureReport<br>PositionMaintenanceReport                     |
| 30867   | ContractFrequency | ContractFrequency | String       | See 2.2              | TradeCaptureReport<br>PositionMaintenanceReport                     |
| 32999   | FeeldntCode       | FeeldntCode       | String       | See 3.3.18 and 4.2.3 | TradeCaptureReport<br>PositionMaintenanceReport<br>AllocationReport |

## 5.2 User-defined Values

| FIX Tag | FIXML Name | Field Name       | Additional Valid Values  | Remarks   | Used in        |
|---------|------------|------------------|--|---|----------------|
| 828     | TrdTyp     | TrdType          | 1000 = Vola Trade<br>1001 = EFP-Fin Trade<br>1002 = EFP-Index-Futures Trade<br>1004 = Transaction based Settlement<br>1006 = Enlight Triggered Trade<br>1007 = Block QTIPI Trade<br>1016 = Flexible EFP-Index Futures Trade<br>1050 = VBAP On-Exch Buyside non-disclosed<br>1051 = VBAP TES1 Buyside non-disclosed<br>1052 = VBAP TES2 Buyside non-disclosed<br>1053 = VBAP On-Exch Buyside disclosed<br>1054 = VBAP TES1 Buyside disclosed<br>1055 = VBAP TES2 Buyside disclosed<br>1060 = Product De-listing | User-defined enumeration  | TCR, AI,<br>AR |
| 829     | TrdSubTyp  | TrdSubType       | 1000 = Open/Close Adjustment<br>1001 = Transaction Adjustment<br>1002 = Trade Split<br>1005 = Average Pricing<br>1006 = De-merge<br>1007 = Assign to Group<br>1008 = De-assign from Group<br>1009 = Re-assign between Groups   | User-defined enumeration  | TCR            |
| 709     | TxnTyp     | PosTransTyp      | 1000 = Internal Transfer<br>1001 = Transfer of Firm<br>1002 = External Transfer<br>1003 = Corporate Action<br>1004 = Notification<br>1005 = Position Creation<br>1006 = Close-out<br>1007 = Re-open  | Temporary user-defined values; to be used until standard value has been defined by FPL. | PMR            |
| 71      | TransTyp   | AllocTransType   | 7 = Restate  | Temporary user-defined value; to be used until standard value has been defined by FPL.  | AR             |
| 1832    | CIRD       | ClearedIndicator | 4 = Cleared with preliminary price   | Temporary user-defined value; to be used until standard value has been defined by FPL.  | TCR, AR        |

| FIX Tag | FIXML Name | Field Name             | Additional Valid Values   | Remarks   | Used in |
|---------|------------|------------------------|---|---|---------|
| 2376    | Qual       | PartyRoleQualifier     | 13=Source Account<br>14=Target Account  | FIX standard defines values 13 and 14 differently | AI      |
| 2388    | Qual       | RootPartyRoleQualifier | 13=Source Account<br>14=Target Account  | FIX standard defines values 13 and 14 differently | TCR     |
| 819     | AvgPxInd   | AvgPxIndicator         | 12 = VBAP – system-calculated transaction<br>13 = VBAP – tailor-made transaction<br>14= VBAP – system-generated transaction   |   | AR      |
| 1853    | AvgPxInd   | SideAvgPxIndicator     | 11 = VBAP – offset transaction<br>12 = VBAP – system-calculated transaction<br>13 = VBAP – tailor-made transaction<br>14= VBAP – system-generated transaction<br>100= Unassign from group |   | TCR     |
| 796     | CxlRplcRsn | AllocCancReplaceReason | 100=(Un)Grouping<br>101=Allocation out of the group<br>102=Cancel Allocation out of the group<br>103=Cancel Group<br>104=Mistrade   |   | AIA     |

### 5.3 User-defined use of fields/components

The Eurex Clearing FIXML Interface uses a small range of standard fields/components in other message types than foreseen by the FIX protocol.

- The *RelatedInstrumentGroup* has been included in the *TradeCaptureReport* message (as part of *TradeReportOrderDetail*).
- *TradeMatchTimestamp* (1888) has been included in the *AllocationReport* message
- *ClearedIndicator* (1832) has been included in the *AllocationReport* message.
- *SecondaryAllocID* (793) has been included in the *TradeCaptureReport* message (as part of the *TrdCapRptSideGrp*) in context of Value Based Average Pricing.
- *TradePublishIndicator* (1390) has been included in the *AllocationReport* message.

### 5.4 Omitted fields

The fields *PartyIDSource* (447), *NestedPartyIDSource*(525) and *RootPartyIDSource* (1118), respectively, are conditionally required by the FIX standard. For efficiency reasons, the Eurex Clearing FIXML Interface generally does not include these fields. Member applications validating against standard templates should assume that the field value is always 'D=Proprietary/Custom code'.