EUREX

Eurex Clearing C7

Eurex Clearing FIXML Interface

Interface Specification

Volume 3: Transaction & Position Confirmation

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EUREX

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Change History

Date	Ver.	Change
28 Feb 2014	1.0.0	▪ Initial version for C7 Release 1.0
10 June 2014	1.1.0	▪ Promote simulation version to production version ▪ Additional agent accounts have been renamed “flexible accounts (additional agent accounts)” ▪ Correction: *SideTradeID* (1506) in the Trade Confirmation *TradeCaptureReport* can be present pursuant adjustments (was: is never present).
26 Sep 2014	1.2.0	▪ New: Collateral reporting messages (new chapter 4) ▪ Editorial changes: o Wholesale/OTC facilities have been re-branded Eurex Trade Entry Services o Harmonization with Clearing Conditions: Multilateral trades are only available for Block Trades
29 Oct 2014	2.0	▪ Promoted C7 Release 1.0 version to 2.0 ▪ Enhancements for off-book trades: o Technical 30 minute time limit for approval has been removed. o Entry of counterparty trader subgroup is now optional for bilateral trades.
19 Dec 2014	3.0	▪ Initial version for C7 Release 3.0 ▪ Former Volume 3 has been split into new Volumes 3 (this document), 7 Collateral Messages, and 8 Off-Book Trade Capture.
11 June 2015	3.1	▪ Promoted preliminary version to simulation version. ▪ Typo corrections. ▪ Preliminary variance futures trades not available for transaction adjustments.
24 Sep 2015	3.2	▪ StrikePrice only displays relevant decimals (was: has always 6 decimals) ▪ Transaction Confirmation: Removed TradeAllocIndicator=2 ▪ Transaction Confirmation: Added RootPartyRoles 7 and 36 for on-behalf and simplified outsourcing actions ▪ 3.3.1: TradeMatchID contains parent approval ID for flexible contracts ▪ 3.3.3: Added clarification on automatic give-up (“G2” trades) handling ▪ Position Update Confirmation: PartyRoles 7 and/or 36 are also filled for on-behalf actions by Eurex and simplified outsourcing activities, as applicable.
18 Nov 2015	3.3	▪ Set all TrdRegTimestamp fields to optionally present; fields are not applicable after Average Price Merge. ▪ 3.3.1: Typo correction: TradeLinkID has tag 820, not 880.
18 Mar 2016	3.4	▪ Promoted simulation to production version, no change of content.
28 July 2016	3.5	▪ Simulation version for Release 3.1 ▪ Removed SettlDetails group from transaction confirmation TradeCaptureReport layout ▪ Removed references to Eurex Classic regarding Eurex TES ▪ 3.3.14: Preliminary priced trades are now adjustable ▪ Appendix: Removed user-defined fields and values not in use anymore, added new user-defined values as required.

Date	Ver.	Change
17 Oct 2016	3.6	▪ Production version for Release 3.1 ▪ 4.2.1: Added missing value 129=Automatic Close-out
6 Apr 2017	3.7	▪ New field values TradeType 1004 and TransferReason 018 for transaction based settlement
8 May 2017	4.0	▪ Initial version for C7 Release 4.0
4 Dec 2017	4.1	▪ Promoted Simulation to Production Version, no change of content
15 Jan 2018	4.2	▪ Change of Production Version into Simulation Version Release 4.0 and content changes: o New Trade Type 63 in chapter 3.3.6 o New TransferReason 131 for technical trade (technical transaction) in chapter 3.3.10 o Additional new comment in chapter 3.2 that TrdRegTimestampType = 1 (Execution Time) will not be provided for technical trades o 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 ▪ Introduction of new transaction type 133 for corporate action adjustments via price corrections.
10 Sep 2018	4.5	▪ Introduce new fields in the broadcast structure for Basket Total Return Futures. ▪ Include new transaction type 132 for Decomposition ▪ Add new trade type for Enlight Triggered Trade
28 Jan 2019	4.6	▪ Add valid value for SID, TID, EnteringFirm and LastMkt for ECC ▪ Add OrderID for TES trades
26 Aug 2019	4.7	▪ remove TrdType “1003” ▪ add TradePublishIndicator for Off-book trades ▪ add product type Inter Product Spreads (ch. 3.3.14)
4 Feb 2020	4.8	▪ add TrdType “1007” for “Block QTPIP Trade” ▪ add description on PackageID and FirmTrdID for Equity Bespoke Basket Trades

Date	Rel	Change
26 May 2020	7.0	▪ adapt comment for preliminary prices ▪ add chapter 3.3.6 for CustOrderHandlingInst
3 Dec 2020	7.0.1	▪ add TrdType “1008” for Compression Trades
25 Jan 2021	7.1	▪ add MaturityDate for regular contracts (2.2; 3.2)
28 June 2021	8.0	No update for release C7 8.0
27 Aug 2021	8.1	▪ Changes to instrument component as per the new contract identification concept introduced by ‘Next Generation ETD Contracts’ ▪ Details about Standard to Standard Contract Conversion

Date	Rel	Change
15 Nov 2021	8.1	▪ All updates in chapters 2.2/ 3.2: ○ correction of FIXML Name of Flexible Indicator (FIX Tag 1244) to “FlexInd” ○ correction of FIXML Names within SecAltIdGrp: SecurityAltID (FIX Tag 455) to AltID and SecuirityAltDSource (FIX Tag 456) to AltIDSrc ○ correction of FIXML Name of SecAltIdGrp itself to AID.
30 May 2022	9.0	▪ Enhancement regarding Value Based Average Pricing (VBAP): ○ Enhance TCR message structure by additional fields ○ add new trade types (828), trade sub types (829), transfer reasons (830) ○ add user-defined values for average price indicator ○ adjust description of PosType (703) = ALC in chapter 3.3.8
1 Dec 2022	9.1	▪ Repeating the enhancement regarding Value Based Average Pricing (VBAP): ○ Enhance TCR message structure by additional fields ○ add new trade types (828), trade sub types (829), transfer reasons (830) ○ add user-defined values for average price indicator ○ adjust description of PosType (703) = ALC in chapter 3.3.8 ▪ Enhancements regarding new field FeeIdntCode in TrdCaptRpt and PosMntRpt
5 Jun 2023	10.0	▪ Modify existing VBAP trade type values/description and add new VBAP trade type values for Buy-Side Trading Disclosure features ▪ Add “TES Initiator” and “Initial Broker” information in the Trade Capture Report layout ▪ Add new trade type value and transaction type value for closing transaction due to product de-listing ▪ Valid values update for LastMkt (ECC related)
24 July 2023	10.0	▪ AllocID (70) has been added to TrdCapRptSideGrp of VBAP and off-set transactions if requested via FIXML
4 Dec 2023	10.1	▪ New user defined values for FIXML field TrdType (tag 828) ▪ Decommission of the Compression Service as announced in Eurex Circular 050/23 ▪ Adding new valid value for FIX tag 28587 (RelatedProductComplex)
27 May 2024	11.0	No functional content update for C7 Release 11.0
2 Dec 2024	11.1	▪ Added a new transfer reason (tag 830) within PMR for LSOC Cross Product Margining ▪ Adding new valid value for FIX tag 28587 (RelatedProductComplex)
26 May 2025	12.0	▪ New fields FirmGroupID (tag 1728) and IndividualAllocID (tag467) in Trade Capture Report. ▪ Correct the field location GrossTradeAmt (tag 381) in the Trade Capture Report. This change is only documentation correction. No technical and functional impact. ▪ Updates due to KRX Link decommissioning

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 (**F**inancial **I**nformation e**X**change) standard, the interface allows Members to choose and deploy their own operating systems and access interfaces. The transport layer is AMQP (**A**dvanced **M**essage **Q**ueuing **P**rotocol)/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/ 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/ 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.

Public

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 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. 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

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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 P=Physical Settlement	Y	Y	Y	Y
ExerStyle**	ExerciseStyle	1194	Indicates exercise style for standard and flexible contracts	0=European 1=American	N	Y	N	Y
ContractFrequency	ContractFrequency	30867	Indicates frequency of contract creation.	D=Day EOM=EndOfMonth Flex=Flex Mo=Month 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[1]. Refer section 3.3.1 for additional details on usage of this information.

[1]In the foreseeable future, i.e. until all possible combinations for the 19 char alphanumeric string have been used.

Public

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 **T**ime **Z**one **D**esignator, i.e., the offset towards UTC in hours and minutes.

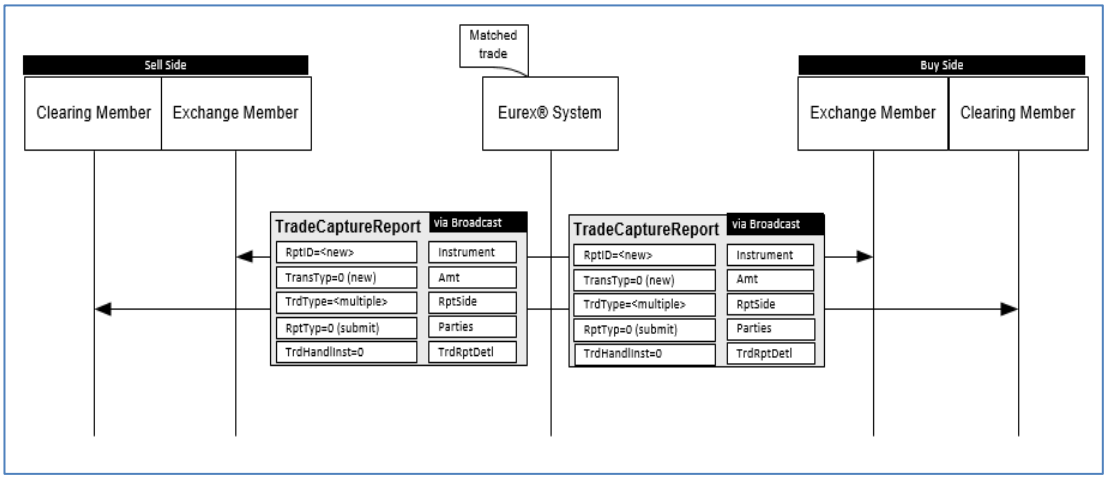
The format of the timestamps is YYYY-MM-DDTHH:MM:SS.sssTZD, e.g. 2016-12-27T10:46:09.080+00:00.

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 application and gets reported in the Clearing System or an Off-book/Flexible Trade has been approved on the trading application and gets reported in the Clearing System)
- 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, broadcasted messages may not appear in chronological order in the respective member queues.

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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, **O**ptionally present ↓ ↓ Present for **F**utures, **O**ptions or **B**oth

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 4=Reverse	487	A	B	See 3.3.4
RptTyp	TradeReportType	0=Submit 1=Alleged 6=Trade Report Cancel	856	A	B	Adjustment indicator, 0=not adjusted, 6=adjusted. 1=preliminary trade See 3.3.4
TrdPubInd	TradePublishIndicator	2=Deferred Publication 3= Published	1390	O	B	Only present for Off-book trades.
TrdTyp	TrdType	<see 3.3.7>	828	A	B	
TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	A	B	
OrigTrdHandlInst	OrigTradeHandlingInstr	3=One-Party Report for Pass Through 7=Third Party Report for Pass Through	1124	O	B	Only sent for Off-book Trades.
TrnsfrRsn	TransferReason		830	A	B	See 3.3.11
FeeIdntCode	FeeIdentificationCode		32999	O	B	See 3.3.20 Only sent for ECAG
PackageID	PackageID		2489	O	B	Only present for transactions being part of a basket (e.g. Basket Trades of Equity Total Return Futures or Equity Bespoke Basket Trades) See 3.3.12
FirmTrdID	FirmTradeID		1041	O	B	Only present for transactions being part of a basket (e.g. Basket Trades of Equity Total Return Futures or Equity Bespoke Basket Trades) See 3.3.13
TotNumTrdRpts	TotNumTradeReports		748	O	B	Contains the total amount of transaction confirmation messages for multi-leg trades (both Off-book and regular). For single-leg trades, this field will never be present.
RptRefID	TradeReportRefID		572	O	B	Parent Suffix ID, only present pursuant adjustments. See 3.3.1

Public

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, Partner exchanges in relation to ECC (e.g., XEER, XEEO, XPSF, XPOT, CLTD, NEXO, HUDX, etc.)	30	A	B	
	TrdDt	TradeDate		75	A	B	Trade date; used as basis for transaction duration calculation
	BizDt	ClearingBusinessDate		715	A	B	
	MLegRptTyp	MultiLegReportingType	1, 2	442	A	B	
	GrossTrdAmt	GrossTradeAmt		381	O	B	Notional value (price * quantity) of the transaction: only filled in for transactions related to Value Based Average Pricing.
	LastUpdateTm	LastUpdateTime		779	A	B	
	Hdr	Standard Header, see 2.1			A		
Clg.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. ABCFRTRD001. Does not change pursuant adjustments. Not present pursuant give-up/take-up and average price merge.
	R	RootPartyRole	11=Order Origination Trader	1119	O	B	
User	Pty	RootParties	–	–			
	ID	RootPartyID		1117	O	B	Subgroup+User No., e.g. CLR123

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	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
	R	RootPartyRole	12=Executing Trader	1119	O	B	
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~~ Cooperaton 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 3.3.21 for details,
	ID	RootPartyID		1117	O	B	TES Initiator ID
	R	RootPartyRole	116=Reporting entity	1119	O	B	

Always present, **O**ptionally present ↓ ↓ Present for **F**utures, **O**ptions or **B**oth

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
Initial Broker	Pty	RootParties	–	–			Present in all messages. Refer section 3.3.22 for details,
	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 P=Physical settlement	1193	A	B	Settlement method for flexible and standard contracts.
	ExerStyle	ExerciseStyle	0=European 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	–	–			

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FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
EventTyp	EventType	9=Swap End Date	865	O	F	Only present for EFS trades
Dt	EventDate		866	O	F	Only present for EFS trades
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.
FirmGrpID	FirmGroupID		1728	O	B	Member defined firm group name for the Value Based Average Pricing (VBAP) group.

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FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
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
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. 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	See 3.3.5
Txt2	FreeText2	See 3.3.5	25008	O	B	
Txt3	FreeText3	See 3.3.5	25009	O	B	
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
Alloc	TrdAllocGrp	–	–			
IndAllocID	IndividualAllocID		467	O	B	The Individual allocation ID assigned to the transaction while creation of an Average Price transaction. (This field is member assigned if the creation request is received via FIXML interface and

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FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
						assigned by C7 if the creation request is received via C7 GUI). This field is only available in transactions related to VBAP, e.g. offset, average price, inverse transactions, transaction adjustments post VBAP.
TrdRegTS	SideTrdRegTS	–	–			
TS	SideTrdRegTimestamp		1012	O	B	Priority time stamp, as contained in Eurex T7 ETI field 21008 *TrdRegTSTimePriority*
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	
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
ClOrdID	ClOrdID		11	O	B	ClOrdID from T7 FIX/ETI interfaces
OrdTyp	OrdType	1=Market, 2=Limit	40	O	B	
OrdStat	OrdStatus	1=Partially filled 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	

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FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
Sym	RelatedSymbol		1649	O	B	
ProdCmplx	RelatedProductComplex	2=Standard Option Strategy 3=Non-Standard Option Strategy 4=Volatility Strategy 5=Futures Spread 6=Inter Product Spread 7=Standard Futures Strategy 8=Packs and Bundles 9=Strip 13=Non-Standard Option Volatility Strategy 14=TRF Strategy	28587	O	B	Contains the T7 strategy type
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[2].

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	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).
- *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)[3] 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

[2]In the foreseeable future, i.e. until all possible combinations for the 19 char alphanumeric string have been used.

[3]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).

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
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:

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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

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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[4], partial transfer or grouping[5] 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.

[4]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.

[5] 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.

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

Value	Meaning
017	VBAP Cancellation
018	Transaction based Settlement
019	VBAP Creation with Closing Error
020	Give-up
030	Take-up
035	Take-Up with Closing Error
040	Off-Book Trade
042	Off-Book Trade with Closing Error
131	Technical Transaction
132	Decomposition
133	Price Correction Due To Corporate Action
134	Closing Transaction

3.3.12 PackageID

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 PackageID. A separate Trade Capture Report is sent for each transaction of a basket trade and each transaction of the basket trade has the same PackageID. It is present at the root level in Trade Capture Report. PackageID 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.

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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/ → 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 the TradeCaptureReport messages of average price and offset transactions that have been requested via the C7 GUI or generated by the system during automatic closing of the group in the end-of-day processing.

In addition, AllocID (tag 70) will be available in the 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.

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3.3.19 IndividualAllocID in TrdCapRptSideGrp/TrdAllocGrp

The field IndividualAllocID (tag 467) received in the transaction confirmation broadcast will refer to the IndividualAllocID submitted by the member in the AllocationInstruction message while creating average price transactions out of a group. This field will be populated in the TradeCaptureReport messages corresponding to the initial average price and off-set transactions. If this transaction is adjusted later, then the value will also be sent in the respective TradeCaptureReport messages.

In case the average price transaction is created using C7 GUI, then C7 generated unique "IndividualAllocID" will be sent in the respective TradeCaptureReport messages.

Members can use the IndividualAllocID in combination with the SecondaryAllocID (tag 793) to uniquely identify an individual VBAP allocation.

Members can use this IndividualAllocID in combination with SecondaryAllocID (tag 793) to cancel this specific individual VBAP allocation.

~~3.3.19~~3.3.20 FeeIdentificationCode

The FeeIdntCode (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~~3.3.21 TES Initiator ID

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

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

~~3.3.21~~3.3.22 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.

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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.

Public

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	**12340**0000000000	–	1=Alleged	000	120	A1	4=Cleared with Preliminary Price	9873216540 321456987
Transaction account transfer	**12340**0000000001	**12340**0000000000	6=Trade Report Cancel	004	120	A1	4=Cleared with Preliminary Price	9873216540 321456987
Transaction account transfer	**12340**0000000002	**12340**0000000000	1=Alleged	004	120	EXY	4=Cleared with Preliminary Price	9873216540 321456987
Final price arrives from the trading layer								
Automatic Inverse booking for preliminary transaction	**12340**0000000003	**12340**0000000002	6=Trade Report Cancel	013	120	EXY	4=Cleared with Preliminary Price	9873216540 321456987
Rebooking with final price	**12340**0000000004	**12340**0000000002	0=Submit	013	135	EXY	–	9873216540 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)
Transaction based settlement (in this sample, transaction adjustment actions on the basis futures record have increased the suffix prior to settlement)						
Booking out of basis futures	**12340**0000000005	**12340**0000000004	6=Trade Report Cancel	018	0	FES1
Booking in of underlying futures	**12340**0000000006	**12340**0000000004	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

Public

4.1 Position update confirmation message structure

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

Always present, **O**ptionally present ↓

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–	–	
RptID	PosMaintRptID		721	A	Unique ID, 29 alphanumeric chars
TxnTyp	PosTransType	1=Exercise 2=Do Not Exercise 1000=Internal Transfer[1] 1001=Transfer of Firm[1] 1002=External Transfer[1] 1003=Corporate Action[1] 1004=Notification[1] 1005=Position Creation[1] 1006=Close-out[1] 1007=Re-open[1]	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	3=Completed	722	A	
TrnsfrRsn	TransferReason		830[2]	A	See 4.2.1
FeeIdntCode	FeeIdentificationCode		32999	O	See 4.2.3 Only sent for ECAG
PackageID	PackageID		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 A=Automatic	747[2]	O	See 4.3.3
TrnsfrMode	TransferMode	1=Immediate 2=Deferred	29009	O	See 4.3.3

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Always present, Optionally present ↓

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
	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	
Clg.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[3]	O	Present for futures position creation, contains the strike price of the option.

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Always present, **O**ptionally present ↓

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
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.
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 TX=Transaction from Exercise CAA=Corporate Action Adjustment DN=Delivery Notice Qty RCV=Receive Quantity AS=Option Assignment TQ=Transaction Quantity 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”

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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
104	Position Transfer External by Clearing House
108	Position Opening Adjustment
109	Cross Product Margining Position Transfer
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://membersection.deutsche-boerse.com/ -> Resources -> Documentation & Files -> EMIR Reporting

4.2.3 FeeIdentificationCode

The *FeeIdntCode (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	RCV		
Position Close-out	1006=Close-out	×								
Position Re-open	1007=Re-open	×								
Internal Position Transfer	1000=Internal Transfer	×	×							1=Immediate
External Position Transfer by Clearing House	1001=Transfer of Firm	×	×							2=Deferred
External Position Transfer	1002=External Transfer	×	×							1=Immediate
External Position Transfer with Cash Amount	1002=External Transfer	×	×							1=Immediate
Clearing house transfer (cooperation product EOD processing)	1002=External Transfer	×	×							
Exercise	1=Exercise	×		×[1]					M=Manual	
Automatic Exercise	1=Exercise	×		×[2]					A=Automatic	
Exercise Adjustment	1=Exercise	×[1]		×[2]					M=Manual	

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Type of Position Update	*TxnTyp (709)*	PositionQty Groups of *PosType (703)*							*ExrMethod (747)*	*TrnsfrMode (29009)*
		PA	TRF	TX	AS	CAA	DN	RCV		
Assignment	1=Exercise	×			×[3]					
Position Adjustment Due to Capital Adjustment	1003=Corporate Action	×				×				
Position Conversion	1003=Corporate Action	×				×				
Notification	1004=Notification	×					×[4]			
Notification Adjustment	1004=Notification	×[1]					×[5]			
Allocation	1004=Notification	×						×[6]		
Futures Position Creation	1005=Position Creation	×[1]								

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.

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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, PositionMaintenanceReport AllocationInstruction
25008	Txt2	FreeText2	String	See 3.3.5	TradeCaptureReport, PositionMaintenanceReport AllocationInstruction
25009	Txt3	FreeText3	String	See 3.3.5	TradeCaptureReport, PositionMaintenanceReport 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, AllocationReport, AllocationInstruction
25041	Txt2	AllocFreeText2	String	See 3.3.5	TradeCaptureReport, AllocationReport, AllocationInstruction
25042	Txt3	AllocFreeText3	String	See 3.3.5	TradeCaptureReport, AllocationReport, AllocationInstruction
28587	ProdCmplx	RelatedProductComplex	String	2 = Standard Option Strategy 3 = Non-Standard Option Strategy 4 = Volatility Strategy 5 = Futures Spread 6 = Inter Product Spread 7 = Standard Futures Strategy 8 = Packs and Bundles 9 = Strip 13 = Non-Standard Option Volatility Strategy 14 = TRF Strategy	TradeCaptureReport,
29000	StrkPx	RelatedStrikePrice	Price		PositionMaintenanceReport
29001	PosEfctActn	PositionEffectAction	int	1 = Opposite position opened	TradeCaptureReport
29009	TrnsfrMode	TransferMode	int	1=Immediate 2=Deferred	PositionMaintenanceReport
29010	SubTyp	RelatedSecuritySubType	String	See 3.3.15	TradeCaptureReport

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FIX Tag	Field	Field Name	Data Type	Valid Values	Used in
30866	ContractDate	ContractDate	LocalMktDate	See 2.2	TradeCaptureReport PositionMaintenanceReport
30867	ContractFrequency	ContractFrequency	String	See 2.2	TradeCaptureReport PositionMaintenanceReport
32999	FeeIdntCode	FeeIdentificationCode	String	See 3.3.20 and 4.2.3	TradeCaptureReport PositionMaintenanceReport AllocationReport
25258	ClrTxtTyp	ClearingFreeTextType	Int	1 – Take-up Proposal 2 – Account Transfer 3 – Offset Transaction 4 – Average Price Transaction	AllocationInstruction (VBAP)
25259	Txt1	ClearingFreeText1	String		AllocationInstruction (VBAP)
25260	Txt2	ClearingFreeText2	String		AllocationInstruction (VBAP)
25261	Txt3	ClearingFreeText3	String		AllocationInstruction (VBAP)

5.2 User-defined Values

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

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FIX Tag	FIXML Name	Field Name	Additional Valid Values	Remarks	Used in
			1006 = Close-out 1007 = Re-open		
71	TransTyp	AllocTransType	7 = Restate	Temporary user-defined value; to be used until standard value has been defined by FPL.	AR
1832	Clrd	ClearedIndicator	4 = Cleared with preliminary price	Temporary user-defined value; to be used until standard value has been defined by FPL.	TCR, AR
2376	Qual	PartyRoleQualifier	13=Source Account 14=Target Account	FIX standard defines values 13 and 14 differently	AI
2388	Qual	RootPartyRoleQualifier	13=Source Account 14=Target Account	FIX standard defines values 13 and 14 differently	TCR
819	AvgPxInd	AvgPxIndicator	12 = VBAP – system-calculated transaction 13 = VBAP – tailor-made transaction 14= VBAP – system-generated transaction		AR
1853	AvgPxInd	SideAvgPxIndicator	11 = VBAP – offset transaction 12 = VBAP – system-calculated transaction 13 = VBAP – tailor-made transaction 14= VBAP – system-generated transaction 100= Unassign from group		TCR
796	CxlRplcRsn	AllocCancReplaceReason	100=(Un)Grouping 101=Allocation out of the group 102=Cancel Allocation out of the group 103=Cancel Group 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’.

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