EUREX

Eurex Clearing C7

Eurex Clearing FIXML Interface

Interface Specification

Volume 3: Transaction & Position Confirmation

Document Version

- Simulation: valid from 1 February 2021
- Production: valid from 22 March 2021

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Change History

Date	Ver.	Change
28 February 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 September 2014	1.2.0	– New: Collateral reporting messages (new chapter 4) Editorial changes: – Wholesale/OTC facilities have been re-branded Eurex Trade Entry Services – Harmonization with Clearing Conditions: Multilateral trades are only available for Block Trades

29 October 2014	2.0	– Promoted C7 Release 1.0 version to 2.0
		– Enhancements for off-book trades:
		  – Technical 30 minute time limit for approval has been removed.
		  – Entry of counterparty trader subgroup is now optional for bilateral trades.

19 December 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 September 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 November 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 March 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

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 – 4.2.1: Added missing value 129=Automatic Close-out
6 April 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
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: - New Trade Type 63 in chapter 3.3.6 - New TransferReason 131 for technical trade (technical transaction) in chapter 3.3.10 - Additional new comment in chapter 3.2 that TrdRegTimestampType = 1 (Execution Time) will not be provided for technical trades - 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 September 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 January 2019	4.6	- Add valid value for SID, TID, EnteringFirm and LastMkt for ECC - Add OrderID for TES trades
26 August 2019	4.7	- remove TrdType “1003” - add TradePublishIndicator for Off-book trades - add product type Inter Product Spreads (ch. 3.3.14)
04 February 2020	4.8	- add TrdType “1007” for “Block QTPIP Trade” - add description on PackageID and FirmTrdID for Equity Bespoke Basket Trades
26 May 2020	5.0	- adapt comment for preliminary prices - add chapter 3.3.6 for CustOrderHandlingInst
03 December 2020	5.1	- release 7.0.1: add TrdType “1008” for Compression Trades

Table of Contents

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:

Tech > C7 > System documentation

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:

Tech > C7 > System documentation

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.

1.3 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.

1.4 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 http://fiximate.fixtrading.org/latestEP.

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	Timestamp, e.g. 2010-12-27T10:46:09.080+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	–						
Sym	Symbol	55	Product ID	FGBL	Y	Y	Y	Y
ProdCmplx	ProductComplex	1227	Flex contract ID	OD8X	N	N	Y	Y
MatDt	MaturityDate	541	Maturity date for flexible contracts, YYYY-MM-DD	2015-04-03	N	N	Y	Y
MMY	MaturityMonthYear	200	Maturity for regular 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 flexible contracts	C=Cash Settlement P=Physical Settlement	N	N	Y	Y
ExerStyle	ExerciseStyle	1194	Indicates exercise style for flexible contracts	0=European 1=American	N	N	N	Y

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

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 ID 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 digits represent the suffix, which increases with each adjustment. Note that the suffix is always numeric. The ID is globally unique across the clearing system, will not be changed for the lifetime of the transaction and will not be re-issued[1].

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 in local time and carry a **T**ime **Z**one **D**esignator, i.e. the offset towards UTC in hours and minutes. Note that the T7 and C7 system time is UTC.

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

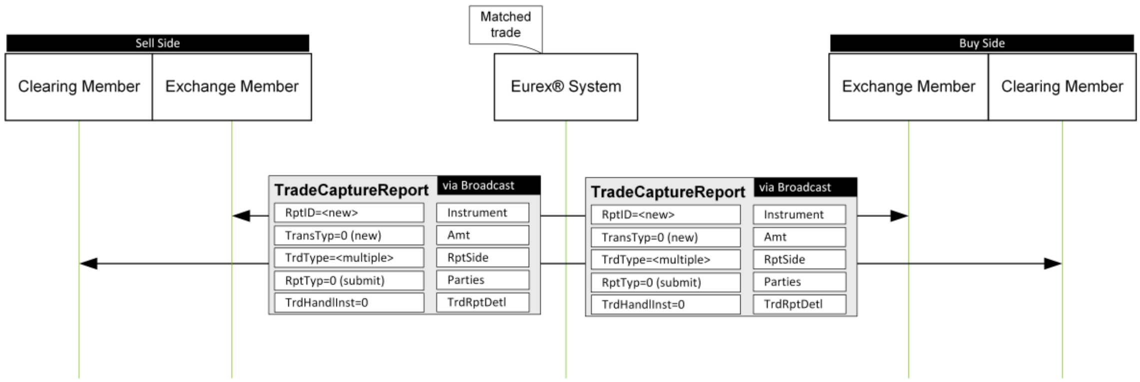
[1] In the foreseeable future, i.e. until all possible combinations for the 19 char alphanumeric string have been used.

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

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, **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 section 3.3.4

Transaction confirmation

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
RptTyp	TradeReportType	0=Submit 1=Alleged 6=Trade Report Cancel	856	A	B	Adjustment indicator, 0=not adjusted, 6=adjusted. 1=preliminary trade See section 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 section 3.3.11
PackageID	PackageID		2489	O		See section 3.3.12 Only present for transactions being part of a basket (e.g. Basket Trades of Equity Total Return Futures or Equity Bespoke Basket Trades)
FirmTrdID	FirmTradeID		1041	O		See section 3.3.13 Only present for transactions being part of a basket (e.g. Basket Trades of Equity Total Return Futures or Equity Bespoke Basket Trades)
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.
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, XEEE=ECC or ECC partner exchange	30	A	B	
TrdDt	TradeDate		75	A	B	Trade date; used as basis for transaction duration calculation

Transaction confirmation

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

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Fut/Opt	Remarks
	BizDt	ClearingBusinessDate		715	A	B	
	MLegRptTyp	MultiLegReportingType	1, 2	442	A	B	
	LastUpdateTm	LastUpdateTime		779	A	B	
	Hdr	Standard Header, see 2.1			A		
Clg.Mbr.	Pty	RootParties	–	–			
Clg.Mbr.	ID	RootPartyID		1117	A	B	Clearing Member ID
Clg.Mbr.	R	RootPartyRole	4=Clearing Firm	1119	A	B	
Exc.Mbr	Pty	RootParties	–	–			
Exc.Mbr	ID	RootPartyID		1117	A	B	Exchange Member ID
Exc.Mbr	R	RootPartyRole	1=Executing Firm	1119	A	B	
Account	Pty	RootParties	–	–			
Account	ID	RootPartyID		1117	A	B	Account Number, see 3.3.2
Account	R	RootPartyRole	38=Position Account	1119	A	B	
Orig.Trader	Pty	RootParties	–	–			
Orig.Trader	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.
Orig.Trader	R	RootPartyRole	11=Order Origination Trader	1119	O	B	
User	Pty	RootParties	–	–			
User	ID	RootPartyID		1117	O	B	Subgroup+User No., e.g. CLR123
User	R	RootPartyRole	12=Executing Trader	1119	O	B	
Entering Firm	Pty	RootParties	–	–			
Entering Firm	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.
Entering Firm	R	RootPartyRole	7=Entering Firm	1119	O	B	
Entering User	Pty	RootParties	–	–			
Entering User	ID	RootPartyID		1117	O	B	Contains entering user for simplified outsourcing via GUI
Entering User	R	RootPartyRole	36=Entering Trader	1119	O	B	
KR	Pty	RootParties	–	–			

Transaction confirmation

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
	ID	RootPartyID		1117	O	B	Member ID for KRX cooperation product trades.
	R	RootPartyRole	13=Order Origination Firm	1119	O	B	
Beneficiary	Pty	RootParties	–	–			
Beneficiary	ID	RootPartyID		1117	O	B	Beneficiary ID for cooperation product trades, e.g. KRX.
Beneficiary	R	RootPartyRole	32=Beneficiary	1119	O	B	
GU Exc.Mbr.	Pty	RootParties	–	–			Only present for transaction confirmation messages booking a transaction pursuant take-up.
GU Exc.Mbr.	ID	RootPartyID		1117	O	B	Give-up Exchange Member ID
GU Exc.Mbr.	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
TUExc.Mbr.	ID	RootPartyID		1117	O	B	Take-up Exchange Member ID
TUExc.Mbr.	R	RootPartyRole	96=Take-up (Trading) Firm	1119	O	B	
	Instrmt	Instrument	–	–			
	Sym	Symbol		55	A	B	
	ProdCmplx	ProductComplex		1227	O	B	Flexible contract ID, e.g. OD8X. Always present for flexible contracts.
	MatDt	MaturityDate		541	O	B	Maturity date, only applicable to flexible contracts, always present for flex. 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	O	B	Settlement method for flexible contracts. Always present for flexible contracts.
	ExerStyle	ExerciseStyle	0=European 1=American	1194	O	O	Exercise style, only applicable to flexible options.
	PutCall	PutOrCall		201	O	O	Always present for options contracts
	CpnRt	CouponRate		223	O	F	Only present for EFS Trades
	Evnt	EvntGrp	–	–			

Transaction confirmation

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
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		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)
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.
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	

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
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 or compression trades only. Can be used to link the individual legs of a multi-leg strategy, both on-exchange and off-book or to link the compression trades of the same compression run.
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 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	

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
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	
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	28587	O	B	Contains the T7 strategy type
SecTyp	RelatedSecurityType	MLEG	1652	O	B	
SubTyp	RelatedSecuritySubType		29010	O	B	See 3.3.15
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 the unique transaction ID. The ID 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 digits represent the suffix, which increases with each adjustment. Note that the suffix is always numeric. The ID is globally unique across the clearing system, will not be changed for the lifetime of the transaction and will not be re-issued[2].
- 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 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).

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[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* (579).

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 (3.3.17)	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 Gateway	C7 XML Reports (e.g. CB012)	Classic XML Reports (e.g. TC549)
FreeText1	Text 1	Text1	FreeText1	Text (58)	Text1	text
FreeText2	Text 2	Text2	FreeText2	FreeText2 (25008)	Text2	custText
FreeText3	Text 3	Text3	FreeText3	FreeText3 (25009)	Text3	userOrdrNum

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
W	Desk
Y	Electronic

C	Vendor-provided Platform (billed by Execution Broker)
G	Sponsored Access (via Exchange API or FIX provided by Execution Broker)
H	Premium Algorithmic Trading Provider (billed by Execution Broker)
D	Other (including Other-´provided screen); Default

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
1008 – Compression Trade	K – Compression Trade

3.3.8 TrdCapRptSideGrp & TradePostionQty

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] or partial transfer are identified by *PosType* (703)=ALC
- Current Long/Short (=delta) quantities are identified by *PosTyp* (703)=PA
  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

[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.

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
010	Transaction with Closing Error
011	Average Pricing
012	De-Merge
013	Final Price Adjustment
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
131	Technical Transaction
132	Decomposition
133	Price Correction Due To Corporate Action

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.

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 http://www.eurexchange.com → Tech → T7 Trading architecture → Documents → Products and instruments

3.3.16 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.

The following transaction adjustments will be considered during reversal processing:

- Average pricing

- 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 reversal processing, closing errors might occur when insufficient open position is available.

3.3.17 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 average pricing.

	TradeReportID (571)	**TradeReportRefID (572)**	**TradeReportType (856)**	**TransferReason (830)**	**LastPx (31)**	**Account: RootPartyID (1117) with RootPartyRole (1119) = 38**	**ClearedIndicator (1832)**	**OrderID (37)**
Initial preliminary transaction	**1234**0000000000	–	1=Alleged	000	120	A1	4=Cleared with Preliminary Price	9873216540 321456987
Transaction account transfer	**1234**0000000001	**1234**0000000000	6=Trade Report Cancel	004	120	A1	4=Cleared with Preliminary Price	9873216540 321456987
Transaction account transfer	**1234**0000000002	**1234**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	**1234**0000000003	**1234**0000000002	6=Trade Report Cancel	013	120	EXY	4=Cleared with Preliminary Price	9873216540 321456987
Rebooking with final price	**1234**0000000004	**1234**0000000002	0=Submit	013	135	EXY	–	9873216540 321456987

OrderID can be used for reconciliation with the trading layer.

3.3.18 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.

Transaction confirmation

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	**1234**0000000005	**1234**0000000004	6=Trade Report Cancel	018	0	FES1
Booking in of underlying futures	**1234**0000000006	**1234**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/Re-open
- Internal Position Transfer
- External Position Transfer (by Clearing House)
- External Position Transfer with/without Cash Amount
- 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, **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	

Position update confirmation

Always present, **O**ptionally present ↓

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
	Actn	PosMaintAction	1=New	712	A	
	Stat	PosMaintStatus	3=Completed	722	A	
	TrnsfrRsn	TransferReason		830[2]	A	See section 4.2.1
	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		
	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 4.2.4
	TrnsfrMode	TransferMode	1=Immediate 2=Deferred	29009		See 4.2.4
	PosID	PositionID		2618	A	Position ID for regulatory reporting, see 4.2.2
	CntgPx	PositionContingentPrice		1595		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	
Tra	Pty	Parties	–	–	–	

Position update confirmation

Always present, **O**ptionally present ↓

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
ID	PartyID		448		Subgroup+Trader Num., e.g. TRD001
R	PartyRole	12=Executing Trader	452	O	
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		
Pty	Parties	–	–	–	
ID	PartyID		448		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		
Sym	RelatedSymbol		1649	O	Can be [N/A].
StrkPx	RelatedStrikePrice		29000[3]		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.
Src	UnderlyingSecurityIDSource	8=Exchange Symbol	305		
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	

Entering Firm
Entering User

Position update confirmation

Always present, **O**ptionally present ↓

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
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		See 4.2.4
Long	LongQty		704	O	
Short	ShortQty		705		

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
104	Position Transfer External by Clearing House
108	Position Opening Adjustment
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

Value	Meaning
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 (29012) 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 Position conversion 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*).

4.2.4 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

Position update confirmation

Type of Position Update	*TxnTyp (709)*	PositionQty Groups of *PosType (703)*							*ExrMethod (747)*	*TrnsfrMode (29009)*
		PA	TRF	TX	AS	CAA	DN	RCV		
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	
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.

5 Appendix – dictionary of user-defined fields and values

The Eurex Clearing FIXML Interface uses a small amount of 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
25008	Txt2	FreeText2	String	See 3.3.5	TradeCaptureReport, PositionMaintenanceReport
25009	Txt3	FreeText3	String	See 3.3.5	TradeCaptureReport, PositionMaintenanceReport
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
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		TradeCaptureReport

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 1008 = Compression Trade	User-defined enumeration	TCR
829	TrdSubTyp	TrdSubType	1000=Open/Close Adjustment 1001=Transaction Adjustment 1002=Trade Split 1005=Average Pricing 1006=De-merge	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 1006=Close-out 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	Clrd	ClearedIndicator	4=Cleared with preliminary price	Temporary user-defined value; to be used until standard value has been defined by FPL.	TCR, AR

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.

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'.