EUREX

Eurex Clearing C7

Eurex Clearing FIXML Interface

Interface Specification

Volume 4 : Transaction & Position Maintenance

Document version C7 Release 8.0

- Simulation valid from 20 September 2021
- Production valid from 22 November 2021

EUREX

Change History

Date	Vers.	Change
27 February 2014	1.0.0	- Initial version for C7 Release 1.0
16 May 2014	1.0.1	- Additional agent accounts have been renamed "flexible accounts (additional agent accounts). - Typo correction in 3.4.2: - Size limit is 36, not 26. - Typo corrections in chapter 5: - PosMaintAction (712): Act → Actn - PosTransType (709): TransTyp → TxnTyp - Close-outs on AAA are not allowed - ClearingBusinessDate is required, but will not be validated - Clarification: For close-outs, negative quantities (of type *PA*) must be supplied. - Clarification: New section "Unexercise/exercise adjustment" has been added
10 June 2014	1.1.1	- Promote simulation version to production version - Added message workflow graphics for exercise and close-out.
11 August 2014	1.2.1	- Wholesale/OTC facilities have been re-branded Eurex Trade Entry Services - Exercise/Close-out are now also available for "classic" accounts - Added further explanation on the Registered Customer account booking (3.5.1)
29 October 2014	2.0	- Initial version for C7 Release 2.0; no change of content.
26 January 2015	3.0	- Initial version for C7 Release 3.0.
12 June 2015	3.1	- Promoted preliminary to simulation version
24 September 2015	3.2	- *StrikePrice* will only display relevant decimals (was: has always 6 decimals) - Further detail on "G2" automatic give-up behavior - Typo corrections
18 March 2016	3.3	- Promoted simulation to production version - Typo correction: Valid value for "Position ID" in *RelatedPositionIDSource* is "3" (was: 2) - Typo correction: *CustOrderHandlInst* → *CustOrdHdlInst* (section 3.3.2) - Typo correction: *Trade(Sub)Type* → *Trd(Sub)Type*
28 July 2016	3.4	- Simulation version for C7 Release 3.1 - 3.1.4: New section on adjustments of preliminary priced trades - 3.6: Updates to average price merge & de-merge handling - Added *ClearedIndicator* to *AllocationReport* - 6.4: New legal message texts - Appendix: Removed custom fields & values not in use anymore: *SettlSubMethod*, *HedgeType*, values for *InstrAttribType.*
23 August 2016	3.5	- Clarification: For average priced transactions, the *TradeMatchTimestamp (1888)* in the *AllocationReport* contains the creation time of the merge, as expressed in *TrdRegTimestampType=7* in the transaction confirmation TCR.
17 October 2016	3.6	- Production version for C7 Release 3.1 - 3.1.2/3: *TrdMatchID* and timestamps of type 1 and 2 are optionally present, not always

Date	Vers.	Change
		- 3.6.1: *TradeType* for merge request must be "51" - 4.2; New: For trades with automatic give-up, the O/C indicator value is forwarded as proposal to the take-up side (also in case of trade to close) - 4.3; Clarification: When a pending allocation process on a preliminary priced transaction is cancelled by the system due to the arrival of the final price, the transaction is not automatically allocated again
6 April 2017	3.7	- New *TradeType* "1004" and *TransferReason* "018" for transaction based settlement.
8 May 2017	4.0	- Initial version for C7 Release 4.0
4 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 change of content: - New content: Additional comment in chapter 3.1.3 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	Introduction of messages for Abandon functionality
30 July 2018	4.4	- Changed booking rules for M account from net to gross as well as extension of the transaction duration from 2 to 3 days was introduced. - Cancel support for special characters for text fields due to security concerns
10 September 2018	4.5	- Introduce new fields in the broadcast structure for Basket Total Return Futures. - Add new trade type for Enlight Triggered Trade
28 January 2019	4.6	- Add valid value for SID, TID and EnteringFirm for ECC
26 August 2019	4.7	- remove TrdType "1003" (chapter 7.2) - add TradePublishIndicator for Off-book trades (chapter 3.1.2, 3.1.3, 4.7) - add TradePublishIndicator as criteria in Average Pricing (chapter 3.6.1)
17 January 2020	4.8	- add RelatedInstrumentGrp and StrategyLinkID after transaction adjustments (chapter 3.1.2 and 3.1.3) - add strategy type(ProdCmplx) and strategy sub type(SubTyp) after transaction adjustments (chapter 3.1.2 and 3.1.3) - add strategy type(ProdCmplx) and strategy sub type(SubTyp) as conditions in Average Pricing for "Inter Product Spreads" and "Packs and Bundles" (chapter 3.6) - add EnLight triggered trades as conditions in Average Pricing (chapter 3.6.1) - add Block QTPIP as conditions in Average Pricing (chapter 3.6.1) - add new trade type for Block QTPIP Trade - add description on PackageID and FirmTrdID for Equity Bespoke Basket Trades

Date	Rel.	Change
10 June 2020	7.0	- changes to Transaction Adjustment and Average Price – Merge; make CustOrdHdlInst not adjustable
14 September 2020		- add transaction duration: T+2 for ECC and T+5 for ECAG

Date	Rel.	Change
03 December 2020	7.0.1	- add new TrdType "1008" for Compression Trades - exclude Compression Trades from Average Pricing
25 January 2021	7.1	- add MaturityDate for regular contracts (2.2) in outgoing messages - add PackageID for Exercise (5.2) and Abandon (5.3)
28 June 2021	8.0	No update for C7 Release 8.0

Deutsche Börse AG ("DBAG"), Clearstream Banking AG ("Clearstream"), Eurex Frankfurt AG ("Eurex"), Eurex Clearing AG ("Eurex Clearing"), Eurex Securities Transactions Services GmbH ("Eurex STS") and Eurex Repo GmbH ("Eurex Repo") are corporate entities and are registered under German law. Eurex Global Derivatives AG is a corporate entity and is registered under Swiss law. Clearstream Banking S.A. is a corporate entity and is registered under Luxembourg law. Eurex Frankfurt AG is the administrating and operating institution of Eurex Deutschland. Eurex Deutschland is in the following referred to as the "Eurex Exchange".

This publication is published for information purposes only and shall not constitute investment advice respectively does not constitute an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex and Eurex Clearing offer services directly to members of the Eurex Exchange respectively to clearing members of Eurex Clearing. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others or who desire to possess a clearing license of Eurex Clearing in order to participate in the clearing process provided by Eurex Clearing, should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Only Eurex derivatives that are CFTC-approved may be traded via direct access in the United States or by United States persons. A complete, up-to-date list of Eurex derivatives that are CFTC-approved is available at: https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us.

In addition, Eurex representatives and participants may familiarize U.S. Qualified Institutional Buyers (QIBs) and broker-dealers with certain eligible Eurex equity options and equity index options pursuant to the terms of the SEC's July 1, 2013 Class No-Action Relief. A complete, up-to-date list of Eurex options that are eligible under the SEC Class No-Action Relief is available at: https://www.eurex.com/ex-en/rules-regs/eurex-derivatives-us/eurex-options-in-the-us-for-eligible-customers. Lastly, U.S. QIBs and broker-dealers trading on behalf of QIBs may trade certain single-security futures and narrow-based security index futures subject to terms and conditions of the SEC's Exchange Act Release No. 60,194 (June 30, 2009), 74 Fed. Reg. 32,200 (July 7, 2009) and the CFTC's Division of Clearing and Intermediary Oversight Advisory Concerning the Offer and Sale of Foreign Security Futures Products to Customers Located in the United States (June 8, 2010).

Trademarks and Service Marks

Eurex Deutschland qualifies as manufacturer of packaged retail and insurance-based investment products (PRIIPs) under Regulation (EU) No 1286/2014 on key information documents for packaged retail and insurance-based investment products (PRIIPs Regulation), and provides key information documents (KIDs) covering PRIIPs traded on Eurex Deutschland on its website under the following link: https://www.eurex.com/ex-en/rules-regs/priips-kids.

In addition, according to Art. 14(1) PRIIPs Regulation the person advising on, or selling, a PRIIP shall provide the KID to retail investors free of charge.

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**ueueing **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 a separate Eurex Clearing newsflash.

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
- **Volume 4: Transaction & Position Maintenance** (this document)
- 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 Interface and Margin Calculator share common connectivity documents for AMQP and WebSphere MQ:

- A: Overview
- B: AMQP Programming Guide
- E: AMQP Setup & 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 > Initiatives & Releases > C7 Releases > related release > System documentation > Interfaces

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.

1.4 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.

1.5 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, which will be submitted for inclusion in the standard. To learn more about the standard, visit the FIX Protocol's website at:

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

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

2 Common elements

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

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

2.1 Standard header

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

FIXML Name	Field Name	FIX Tag	Req'd	Remark/Example
Hdr	Standard Header	–		
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)	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 and regular contracts, YYYY-MM-DD	2015-04-03	Y	Y	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 *StrkPx, OptAt* and *PutCall.* The MatDt for standard contracts will be provided in outgoing messages.

3 Transaction adjustments

Transactions are adjustable for a limited period of time, known as the transaction duration. The limit is set to allow adjustments on T=trade date until T+2 (for ECC) and T+5(for ECAG). The base date for the calculation of the transaction duration is the trade date, as set by the trading system.[1] Clearing Members can only perform trade adjustments for their own trades, not those of their NCMs, unless an outsourcing agreement is in place.

Via the Eurex Clearing FIXML Interface, Members can carry out the following types of transaction adjustments:

- Transaction separation
- Open/close adjustment
- Transaction account transfer
- Transaction adjustment
- Average pricing merge/de-merge

C7 processes transaction adjustments in two steps. In the first step, a transaction is generated that inverse-books/reverses the original transaction. The second step is an updated transaction, which is then booked. The Eurex Clearing FIXML Interface reports all transactions via *TradeCaptureReport* messages. C7 allows a practically unlimited number[2] of adjustments to one transaction and rejects adjustments that would lead to errors.

Please note:

- Pending give-up transactions cannot be adjusted.
- Reversed transactions cannot be adjusted.

3.1 Transaction adjustment request

All transaction adjustments are entered via a *TradeCaptureReport* message. In order to adjust a transaction, Members should submit all required fields as provided by the latest transaction confirmation message for the respective transaction, changing only those fields that relate to the requested transaction adjustment.

The Eurex Clearing FIXML Interface supports only one transaction adjustment per request, as identified by the combination of *TradeReportTransType (487)=2 (replace)* and *TradeSubType* (829, see below). Eurex will validate all required fields for a particular adjustment and will ignore any further changed fields, i.e. should a Member send a properly formatted transaction separation request which happens to also feature a change in the field *PositionEffect (77)*, Eurex will execute the separation but ignore the (implicit) Open/Close Adjustment. Text field information (*FreeText1/2/3)* can optionally be changed with any request.

The general *Transaction Adjustment* request supports the adjustment of multiple fields with one request, namely text fields and member/beneficiary information for cooperation product trades.

[1] As contained in *TradeDate (75)* in the transaction confirmation *TradeCaptureReport* messages.

[2] Technically, the limit is determined by the number of available suffixes.

3.1.1 Key fields for transaction adjustments

The *TradeReportTransType* for all adjustments is always *2=Replace*, the *TradeReportType* is always *0=Submit*. A *TradeReportID* is required for each request and will be referred in the positive/negative acknowledgment message. Members are free to fill *TradeReportID* with their own identifiers for requests (with up to 20 alphanumeric characters). Eurex neither validates nor stores the IDs, but includes them in the positive and/or negative Ack responses (see below) for reference. Eurex strongly recommends that Members make sure that their *TradeReportIDs* are unique per request and per business day.

3.1.2 Transaction adjustment – reversal message

Once a transaction adjustment has been successfully processed, the interface sends a reversal message for the original transaction. The reversal is disseminated as a *TradeCaptureReport* message via the transaction confirmation broadcast. The suffix ID (part of *TradeReportID*) is increased by 1 (one) and the original transaction ID (parent ID) is referenced in *TradeReportRefID*.

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	A	Transaction ID
TransTyp	TradeReportTransType	4=Reverse	487	A	
RptTyp	TradeReportType	6=Trade Report Cancel	856	A	Marks the transaction as reversal.
TrdPubInd	TradePublishIndicator		1390	O	Only sent for off-book trades. Copied from the original record.
TrdTyp	TrdType		828	A	Copied from the original record.
TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	A	
OrigTrdHandlInst	OrigTradeHandlingInstr	3, 7	1124	O	Only sent for off-book trades. Copied from the original record.
TrnsfrRsn	TransferReason		830	A	Eurex-internal transaction type
PackageID	PackageID		2489	O	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
FirmTrdID	FirmTradeID		1041		Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
RptRefId	TradeReportRefID		572	A	Transaction ID. Reference to the parent transaction.
MtchID	TrdMatchID		880	O	Copied from the original record.
LastQty	LastQty		32	A	Copied from the original record.
LastPx	LastPx		31	A	Copied from the original record.
Ccy	Currency		15	A	Copied from the original record.
LastMkt	LastMkt		30	A	Copied from the original record.
TrdDt	TradeDate		75	A	Copied from the original record.
BizDt	ClearingBusinessDate		715	A	
MLegRptTyp	MultiLegReportingType	1,2	442	A	Copied from the original record.
LastUpdateTm	LastUpdateTime		779	A	

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
	Hdr	Standard Header, see 112.1			A	
Clg.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	A	Clearing Member ID
	R	RootPartyRole	4=Clearing Firm	1119	A	
Exc.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	A	Exchange Member ID
	R	RootPartyRole	1=Executing Firm	1119	A	
Account	Pty	RootParties	–	–		
	ID	RootPartyID		1117	A	Account name.
	R	RootPartyRole	38=Position Account	1119	A	
Trader	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Contains the full original trader ID, e.g. ABCFRTRD001. Does not change pursuant adjustments.
	R	RootPartyRole	11=Order Origination Trader	1119	O	
User	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Subgroup+User No, e.g. CLR123
	R	RootPartyRole	12=Executing Trader	1119	O	
KRX Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Member ID for cooperation product trades, e.g. KRX
	R	RootPartyRole	13=Order Origination Firm	1119	O	
Beneficiary	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Beneficiary ID for cooperation product trades, e.g. KRX
	R	RootPartyRole	32=Beneficiary	1119	O	
	Instrmt	Instrument, see Instrument component~~"Instrument component"~~				
	Amt	PositionAmountData				
	Typ	PosAmtType	PREM	707	O	
	Amt	PosAmt		708	O	
	Amt	PositionAmountData				
	Typ	PosAmtType	CRES=Residual Amount	707	O	
	Amt	PosAmt		708	O	
	TrdRegTS	TrdRegTimestamps	–	–		
	TS	TrdRegTimestamp		769	O	Copied from the original record.
	Typ	TrdRegTimestampType	1=Execution Time	770	O	
	TrdRegTS	TrdRegTimestamps	–	–		
	TS	TrdRegTimestamp		769	O	Copied from the original record.
	Typ	TrdRegTimestampType	2=Time In	770	O	

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdRegTS	TrdRegTimestamps	–	–		
TS	TrdRegTimestamp		769	A	Copied from the original record.
Typ	TrdRegTimestampType	7=Submission to Clearing	770	A	
RptSide	TrdCapRptSideGrp	–	–		
Side	Side	1=Buy, 2=Sell	54	A	Copied from the original record.
PosEfct	PositionEffect	C=Close, O=Open	77	A	
PosEfctActn	PositionEffectAction	1=Opposite position opened	29001	O	
Txt1	FreeText1	See 3.3	25007	O	Copied from the original record.
Txt2	FreeText2	See 3.3	25008	O	Copied from the original record.
Txt3	FreeText3	See 3.3	25009	O	Copied from the original record.
AllocInd	TradeAllocIndicator		826	A	Copied from the original record.
AgrsrInd	AggressorIndicator	Y, N	1057	O	Copied from the original record.
OrdCat	OrderCategory	1, 2	1115	O	Copied from the original record.
StrategyLinkID	StrategyLinkID		1851	O	Copied from the original record, N/A after average price merge
CustOrdHdlInst	CustOrderHandlingInst		1031	O	Copied from the original record.
Clrd	ClearedIndicator	4=Cleared with preliminary price	1832	O	Copied from the original record.
Qty	PositionQty	–	–		
Typ	PosType	ALC=Allocation Trade Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	PA=Adjustment Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	TOT=Total Transaction Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
TrdRegTS	SideTrdRegTS	–	–		
TS	SideTrdRegTimestamp		1012	O	Copied from the original record.
Typ	SideTrdRegTimestampType	8=Time priority	1013	O	
TrdRptOrdDetl	TradeReportOrderDetail	–	–		
OrdID	OrderID		37	O	Copied from the original record.
ClOrdID	ClOrdID		11	O	Copied from the original record.
OrdTyp	OrdType	1, 2	40	O	Copied from the original record.

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
OrdStat	OrdStatus	1, 2	39	O	Copied from the original record.
OrdQty	OrderQtyData	–	–		
Qty	OrderQty		38	O	Copied from the original record.
ReltdInstrmt	RelatedInstrumentGrp	–	–		
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	Copied from the original record
SubType	RelatedSecuritySubType		29010	O	Copied from the original record
ReltdTrd	RelatedTradeGrp	–	–		
ID	RelatedTradeID		1856	O	Only applicable to reversals pursuant Average Price merge, contains the *TradeReportID* of the new, average-priced transaction
Src	RelatedTradeIDSource	3=TradeReportID	1857	O	
ReltdPos	RelatedPositionGrp	–	–		
ID	RelatedPositionID		1862	A	Copied from the original record.
Src	RelatedPositionIDSource	3=PositionID	1863	A	Copied from the original record.

3.1.3 Transaction adjustment – new transaction message

In addition to the reversal message detailed above, the interface sends a message for the new, adjusted transaction record. The message is disseminated as *TradeCaptureReport* via the transaction confirmation broadcast. The suffix ID (part of *TradeReportID*) is increased accordingly and the original transaction ID (parent ID) is referenced in the *TradeReportRefID*. For separations, the system sends new transaction messages for each split. For average priced transactions, a new transaction ID with suffix 0 is issued and *TradeReportRefID* is not present.

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	A	Transaction ID
TransTyp	TradeReportTransType	0=New	487	A	
RptTyp	TradeReportType	0=Submit	856	A	
TrdPubInd	TradePublishIndicator		1390	O	Only sent for off-book trades. Copied from the original record.

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
	TrdTyp	TrdType		828	A	Copied from the original record, unless the adjustment was an average price merge or the result of transaction-based settlement.
	TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	A	
	OrigTrdHandlInst	OrigTradeHandlingInstr	3, 7	1124	O	Only sent for off-book trades. Copied from the original record.
	TrnsfrRsn	TransferReason		830	A	Eurex-internal transaction type
	PackageID	PackageID		2489	O	Only sent for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	FirmTrdID	FirmTradeID		1041	O	Only sent for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	RptRefId	TradeReportRefID		572	O	Transaction ID. Reference to the parent transaction. Not applicable to Average Pricing.
	MtchID	TrdMatchID		880	O	Copied from the original record. Not applicable to Average Pricing.
	LastQty	LastQty		32	A	
	LastPx	LastPx		31	A	
	Ccy	Currency		15	A	Copied from the original record.
	LastMkt	LastMkt		30	A	Copied from the original record.
	TrdDt	TradeDate		75	A	Copied from the original record.
	BizDt	ClearingBusinessDate		715	A	
	MLegRptTyp	MultiLegReportingType	1,2	442	A	Copied from the original record, unless the adjustment was an average price merge of transactions with different MultiLegReportingType.
	LastUpdateTm	LastUpdateTime		779	A	
	Hdr	Standard Header, see 112.1			A	
Clg.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	A	Clearing Member ID
	R	RootPartyRole	4=Clearing Firm	1119	A	
Exc.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	A	Exchange Member ID
	R	RootPartyRole	1=Executing Firm	1119	A	
Account	Pty	RootParties	–	–		
	ID	RootPartyID		1117	A	Account Name.
	R	RootPartyRole	38=Position Account	1119	A	
Trader	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Contains the full original trader ID, e.g. ABCFRTRD001. Does not change pursuant adjustments. Not present pursuant take-up and average pricing.

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
User	R	RootPartyRole	11=Order Origination Trader	1119	O	
	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Subgroup+User No, e.g. CLR123
	R	RootPartyRole	12=Executing Trader	1119	O	
Entering Firm	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Contains entering firm for simplified outsourcing. Contains Eurex ID or ECC in case of on-behalf actions by Eurex or ECC.
	R	RootPartyRole	7=Entering Firm	1119	O	
Entering User	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Contains entering user for simplified outsourcing via GUI.
	R	RootPartyRole	36=Entering Trader	1119	O	
KRX Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Member ID for cooperation product trades, e.g. KRX
	R	RootPartyRole	13=Order Origination Firm	1119	O	
Beneficiary	Pty	RootParties	–	–		
	ID	RootPartyID		1117	O	Beneficiary ID for cooperation product trades, e.g. KRX
	R	RootPartyRole	32=Beneficiary	1119	O	
	Instrmt	Instrument, see Instrument component~~"Instrument component"~~				
	Amt	PositionAmountData				
	Typ	PosAmtType	PREM	707	O	
	Amt	PosAmt		708	O	
	Amt	PositionAmountData				
	Typ	PosAmtType	CRES=Residual Amount	707	O	
	Amt	PosAmt		708	O	
	TrdRegTS	TrdRegTimestamps	–	–		
	TS	TrdRegTimestamp		769	O	Copied from the original record.
	Typ	TrdRegTimestampType	1=Execution Time	770	O	Not present pursuant average price merge; Not provided for TrdType (828) = 63 (technical trade)
	TrdRegTS	TrdRegTimestamps	–	–		
	TS	TrdRegTimestamp		769	O	Copied from the original record.
	Typ	TrdRegTimestampType	2=Time In	770	O	Not present pursuant average price merge
	TrdRegTS	TrdRegTimestamps	–	–		

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TS	TrdRegTimestamp		769	A	Copied from original record. Contains the merge time for average priced transactions.
Typ	TrdRegTimestampType	7=Submission to Clearing	770	A	
RptSide	TrdCapRptSideGrp	–	–		
Side	Side	1=Buy, 2=Sell	54	A	Copied from the original record.
PosEfct	PositionEffect	C=Close, O=Open	77	A	
PosEfctActn	PositionEffectAction	1=Opposite position opened	29001	O	
Txt1	FreeText1	See 3.3	25007	O	
Txt2	FreeText2	See 3.3	25008	O	
Txt3	FreeText3	See 3.3	25009	O	
AllocInd	TradeAllocIndicator		826	A	
AgrsrInd	AggressorIndicator	Y, N	1057	O	Copied from the original record.
OrdCat	OrderCategory	1, 2	1115	O	Copied from the original record.
StrategyLinkID	StrategyLinkID		1851	O	Copied from the original record, N/A after average price merge
CustOrdHdlInst	CustOrderHandlingInst		1031	O	Copied from the original record, unless the adjustment was an average price merge of transactions with different CustOrdHdlInst
Clrd	ClearedIndicator	4=Cleared with preliminary price	1832	O	Copied from the original record.
Qty	PositionQty	–	–		
Typ	PosType	ALC=Allocation Trade Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	PA=Adjustment Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	TOT=Total Transaction Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
TrdRegTS	SideTrdRegTS	–	–		
TS	SideTrdRegTimestamp		1012	O	Copied from the original record.
Typ	SideTrdRegTimestampType	8=Time priority	1013	O	
TrdRptOrdDetl	TradeReportOrderDetail	–	–		

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
OrdID	OrderID		37	O	Copied from the original record. N/A for average priced transactions and for technical transactions
ClOrdID	ClOrdID		11	O	Copied from the original record. N/A for average priced transactions and for technical transactions
OrdTyp	OrdType	1, 2	40	O	Copied from the original record. N/A transactions
OrdStat	OrdStatus	1, 2	39	O	Copied from the original record. N/A for average priced transactions and for technical transactions
OrdQty	OrderQtyData	–	–		
Qty	OrderQty		38	O	Copied from the original record. N/A for average priced transactions and for technical transactions
ReltdInstrmt	RelatedInstrumentGrp	–	–		N/A after average price merge with different values of ProdCmplx(28587) and SubTyp(29010)
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	Copied from the original record
SubType	RelatedSecuritySubType		29010	O	Copied from the original record
ReltdPos	RelatedPositionGrp	–	–		
ID	RelatedPositionID		1862	A	
Src	RelatedPositionIDSource	3=PositionID	1863	A	

3.1.4 Adjustments of preliminary priced trades

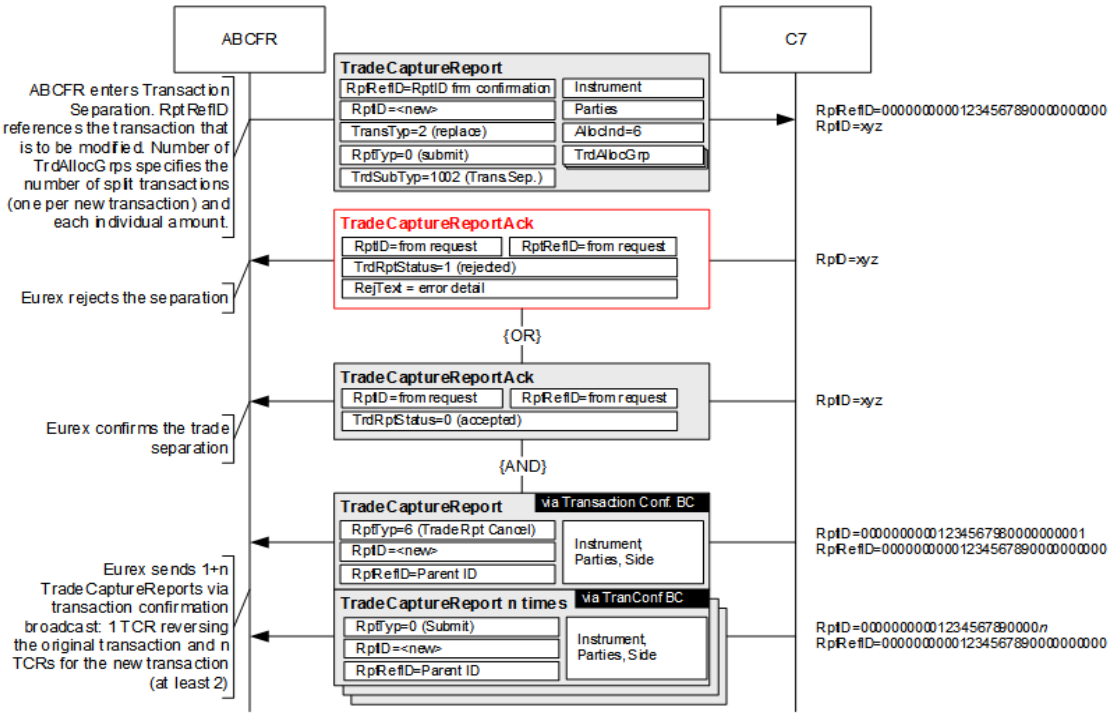
Preliminary priced trades *(ClearedIndicator=4 Cleared with preliminary price)* are available for all types of transaction adjustments with the exception of Average Pricing. Once the final price arrives from the trading layer, the transaction is simply re-booked (*TransferReason=013*) with a higher suffix at the final price, the adjustment history remains unchanged.

The same applies in case of a successfully completed give-up/take-up process: The active/adjustable suffix(es) of the transaction are updated with the final price (i.e. on the take-up side). The system will cancel any give-up/take-up processes in status “allocation pending” for preliminary priced transactions when the final price arrives. Should the re-booked transaction with final price still be given-up, the allocation process must be started anew by the Member, there is no automatic restart.

3.2 Transaction separation

Members may split one transaction into several smaller ones via transaction separation. The amount of splits is only limited by the transaction quantity. Separations of transactions are booked position-neutral: The *PositionQty* group of type *PosType=PA* (Adjustment Qty) will display a *LongQty/ShortQty* of "0" for both the reversal message and the new transaction booking. The transaction quantity as contained in *TranQty* on the Derivatives Clearing GUI is not available via FIXML. Members can use the combination of *LastQty, TradeReportTransType* and *TradeReportType* to apply the reversal of the original record and the booking of the new transaction.

3.2.1 Transaction separation message flow



3.2.2 Enter transaction separation request structure

Transaction separations are requested via the following *TradeCaptureReport* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	Y	Will be returned in TCR Ack message, max. 20 characters alphanumeric.
TransTyp	TradeReportTransType	2=Replace	487	Y	
RptTyp	TradeReportType	0=Submit	856	Y	
TrdTyp	TrdType		828	Y	To be copied from transaction confirmation TCR *TrdType*.

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	TrdSubTyp	TrdSubType	1002=Trade Split	829	Y	
	TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	Y	
	RptRefId	TradeReportRefID		572	Y	Transaction ID+suffix, as contained in transaction confirmation *TradeReportID*.
	LastQty	LastQty		32	Y	
	LastPx	LastPx		31	Y	
	Ccy	Currency		15	Y	
	PackageID	PackageID		2489	(Y)	Required for transactions of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
	TrdDt	TradeDate		75	Y	
	Hdr	Standard Header, see 112.1			Y	
Clg.Mbr.	Pty	RootParties	–	–		
Clg.Mbr.	ID	RootPartyID		1117	Y	Clearing Member ID
Clg.Mbr.	R	RootPartyRole	4=Clearing Firm	1119	Y	
Exc.Mbr.	Pty	RootParties	–	–		
Exc.Mbr.	ID	RootPartyID		1117	Y	Exchange Member ID
Exc.Mbr.	R	RootPartyRole	1=Executing Firm	1119	Y	
Account	Pty	RootParties	–	–		
Account	ID	RootPartyID		1117	Y	Account
Account	R	RootPartyRole	38=Position Account	1119	Y	
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	RptSide	TrdCapRptSideGrp	–	–		
	Side	Side	1=Buy, 2=Sell	54	Y	
	AllocInd	TradeAllocIndicator	6=Trade Split	826	Y	
Alloc Grp – n-times	Alloc	TrdAllocGrp	–	–		
Alloc Grp – n-times	Qty	AllocQty		80	Y	To split original trade in *n* trades, include TrdAllocGrp *n* times (the sample structure to the left shows a split in two). The sum of all *AllocQty*-totals must be equal to *LastQty*.
Alloc Grp – n-times	Txt1	AllocFreeText1	See 3.3	25040		
Alloc Grp – n-times	Txt2	AllocFreeText2	See 3.3	25041		
Alloc Grp – n-times	Txt3	AllocFreeText3	See 3.3	25042		
Alloc Grp – n-times	Alloc	TrdAllocGrp	–	–		

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
Qty	AllocQty		80	Y	
Txt1	AllocFreeText1	See 3.3	25040		
Txt2	AllocFreeText2	See 3.3	25041		
Txt3	AllocFreeText3	See 3.3	25042		

3.2.3 Separated transactions and original transaction reversal

C7 will confirm the successful entry of a transaction separation via *TradeCaptureReportAck.* Once the separation has been processed, the interface will send 1+n *TradeCaptureReports* via the transaction confirmation broadcast:

- 1 *TradeCaptureReport* reversing the original transaction (*TradeReportType=6 Trade Report Cancel*) and
- n *TradeCaptureReports* detailing the new transaction records (one per new transaction).

3.2.4 Transaction separation acknowledge message structure

The Eurex Clearing FIXML Interface acknowledges the successful entry of a transaction separation request with a *TradeCaptureReportAck* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	0=Accepted	939	A	
Hdr	Standard Header, see 112~~.1~~			A	
Instrmt	Instrument, see 11~~"Instrument component"~~		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.2.5 Transaction separation reject message structure

If a transaction separation is rejected, a *TradeCaptureReportAck* message with *TrdRptStatus (939)*= 1 (Rejected) will be sent. The error message is contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	1=Rejected	939	A	
RejTxt	RejectText		1328	A	Contains the reject reason details, e.g. Invalid Member ID
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.3 Transaction adjustment

The (general) transaction adjustment request is used to change the contents of the following fields:

- *FreeText1/2/3*
- Member ID and Beneficiary ID for cooperation product trades, as contained in *RootPartyID* groups with *RootPartyRole=13* and *32.*

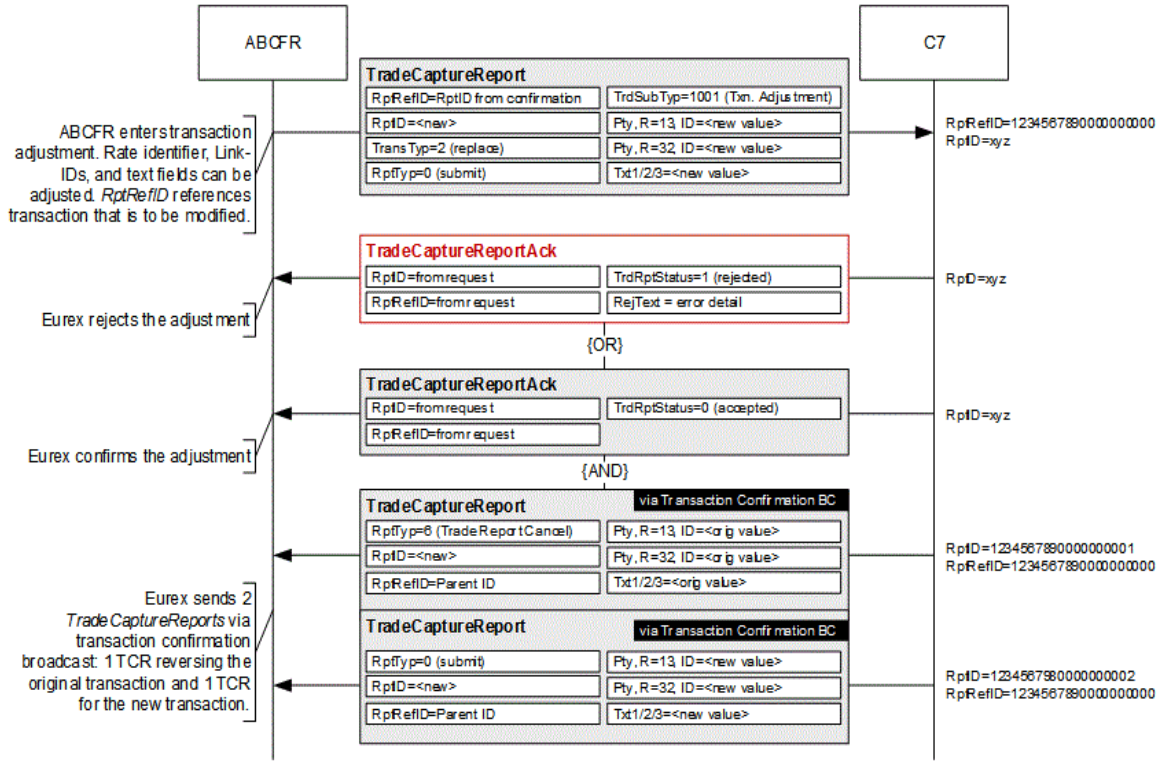
In order to change a field, the Member submits a new value for *FreeText1-3*, in order to delete the contents of a field, it needs to be omitted from the request. Should the text field remain unchanged, it needs to be returned with the original value. ASCII characters 32-126 with the exception of the exclamation mark (!), the pipe symbol (|), double quotes (“), single quotes (‘), apostrophe (`), ampersand (&), equal sign (=), at sign (@), plus (+), lower than (<) and larger than (>) are supported. The asterisk sign (*) is supported and can be the first character.

Note that, in contrast to other adjustments, the general transaction adjustment allows multiple adjustments with one request, i.e. Members may choose to update data in all fields/groups with one request.

Text adjustments are booked position-neutral: The *PositionQty* group of type *PosType=PA (Adjustment Qty)* will display a *LongQty/ShortQty* of “0” for both the reversal message and the new transaction booking. The transaction quantity as contained in *TranQty* on the Derivatives Clearing GUI is not available via FIXML. Members can use the combination of *LastQty, TradeReportTransType* and *TradeReportType* to apply the reversal of the original record and the booking of the new transaction. The *TransferReason* for both reversal and re-booking is *005=Transaction Adjustment.*

3.3.1 Message flow

Transaction adjustments



3.3.2 Transaction adjustment request structure

Transaction adjustments are requested via *TradeCaptureReport* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	Y	Will be returned in TCR Ack message, max. 20 characters alphanumeric.
TransTyp	TradeReportTransType	2=Replace	487	Y	
RptTyp	TradeReportType	0=Submit	856	Y	
TrdTyp	TrdType		828	Y	To be copied from transaction confirmation TCR *TrdType*.
TrdSubTyp	TrdSubType	1001= Transaction Adjustment	829	Y	
TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	Y	
RptRefId	TradeReportRefID		572	Y	Transaction ID+suffix, as contained in transaction confirmation *TradeReportID*.
LastQty	LastQty		32	Y	
LastPx	LastPx		31	Y	
Ccy	Currency		15	Y	

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	TrdDt	TradeDate		75	Y	
	PackageID	PackageID		2489	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
	Hdr	Standard Header, see 112.1			Y	
Clg.Mbr.	Pty	RootParties	–	–		
Clg.Mbr.	ID	RootPartyID		1117	Y	Clearing Member ID
Clg.Mbr.	R	RootPartyRole	4=Clearing Firm	1119	Y	
Exc.Mbr.	Pty	RootParties	–	–		
Exc.Mbr.	ID	RootPartyID		1117	Y	Exchange Member ID
Exc.Mbr.	R	RootPartyRole	1=Executing Firm	1119	Y	
Account	Pty	RootParties	–	–		
Account	ID	RootPartyID		1117	Y	Account
Account	R	RootPartyRole	38=Position Account	1119	Y	
KRX Mbr.	Pty	RootParties	–	–		
KRX Mbr.	ID	RootPartyID		1117		Member ID for cooperation product trades, e.g. KRX.
KRX Mbr.	R	RootPartyRole	13=Order Origination Firm	1119		
Beneficiary	Pty	RootParties	–	–		
Beneficiary	ID	RootPartyID		1117		Beneficiary ID for cooperation product trades, e.g. KRX.
Beneficiary	R	RootPartyRole	32=Beneficiary	1119		
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	RptSide	TrdCapRptSideGrp	–	–		
	Side	Side	1=Buy, 2=Sell	54	Y	
	Txt1	FreeText1	See 3.3	25007		Text fields: New values to be provided for text field modification; omitting a field deletes its contents. Size limit per field: 36 characters
	Txt2	FreeText2	See 3.3	25008		
	Txt3	FreeText3	See 3.3	25009		

Transaction adjustments

Important

Text field contents are always overwritten with the values provided in an adjustment request, i.e. if a text field should remain unchanged, the Member needs to return its original value. Omitting a field from a request will delete its contents.

3.3.3 Transaction adjustment acknowledge message structure

The Eurex Clearing FIXML Interface acknowledges the successful entry of a text adjustment request with a *TradeCaptureReportAck* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	0=Accepted	939	A	
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.3.4 Transaction adjustment reject message structure

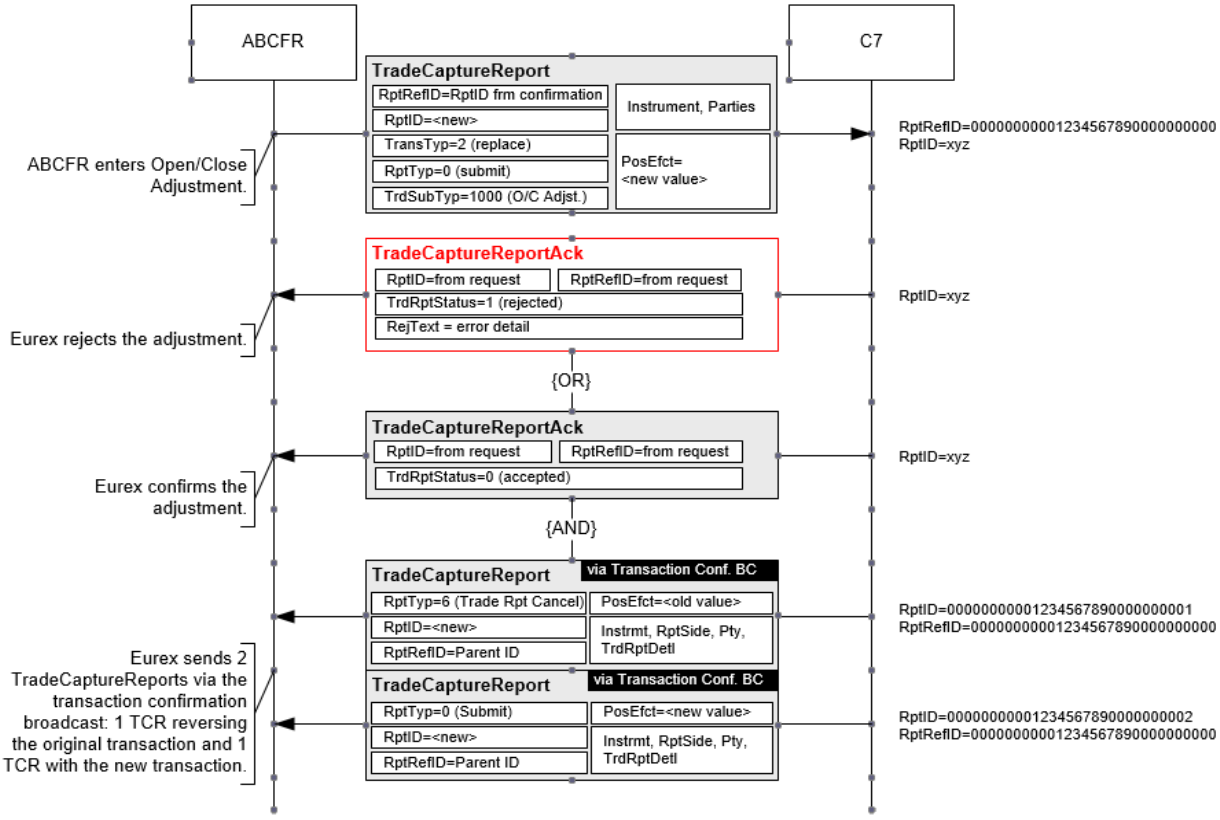
If a transaction adjustment is rejected, a *TradeCaptureReportAck* message with *TrdRptStatus (939)*= 1 (Rejected) is sent. The error message is contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	1=Rejected	939	A	
RejTxt	RejectText		1328	A	Contains the reject reason details, e.g. INVALID MEMBER ID
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.4 Open/close adjustment

Members may change the open/close flag for a specific transaction by performing a transaction open/close adjustment, i.e. a Member can adjust an opening transaction into a closing transaction and vice versa. Moreover, transactions that have been highlighted as transaction closing errors can be corrected via open/close adjustment. Adjustments that would lead to new errors are rejected by the system.

3.4.1 Open/close adjustment message flow



3.4.2 Open/close adjustment request structure

Open/close adjustments are requested via a *TradeCaptureReport* message with the following structure:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	Y	Will be returned in TCR Ack message, max. 20 characters alphanumeric.
TransTyp	TradeReportTransType	2=Replace	487	Y	
RptTyp	TradeReportType	0=Submit	856	Y	
TrdTyp	TrdType		828	Y	To be copied from transaction confirmation TCR *TrdType.*
TrdSubTyp	TrdSubType	1000=O/C Adjustment	829	Y	

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	Y	
	RptRefId	TradeReportRefID		572	Y	*TradeReportID* from the latest transaction confirmation broadcast message for this transaction
	LastQty	LastQty		32	Y	Required by FIX, will not be validated
	LastPx	LastPx		31	Y	Required by FIX, will not be validated
	Ccy	Currency		15	Y	
	TrdDt	TradeDate		75	Y	
	PackageID	PackageID		2489	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
	Hdr	Standard Header, see 112 1			Y	
Clg.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Clearing Member ID
	R	RootPartyRole	4=Clearing Firm	1119	Y	
Exc.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Exchange Member ID
	R	RootPartyRole	1=Executing Firm	1119	Y	
Account	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Account
	R	RootPartyRole	38=Position Account	1119	Y	
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	RptSide	TrdCapRptSideGrp	–	–		
	Side	Side	1=Buy, 2=Sell	54	Y	
	PosEfct	PositionEffect	C=Close O=Open	77	Y	
	Txt1	FreeText1	See 3.3	25007		
	Txt2	FreeText2	See 3.3	25008		
	Txt3	FreeText3	See 3.3	25009		

Text fields (*FreeText1/2/3*) can be optionally changed as part of an open/close adjustment.

Important

Text field contents are always overwritten with the values provided in an adjustment request, i.e. if a text field should remain unchanged, the Member needs to return its original value. Omitting a field from a request will delete its contents.

3.4.3 New record and original transaction reversal

C7 will confirm the successful entry of an open/close adjustment via *TradeCaptureReportAck* message. Once the adjustment has been processed, the interface will send 2 *TradeCaptureReport* messages on the transaction confirmation broadcast:

- 1 *TradeCaptureReport* message reversing the original transaction and
- 1 *TradeCaptureReport* message detailing the new transaction.

3.4.4 Open/close adjustment acknowledge message structure

The Eurex Clearing FIXML Interface acknowledges the successful entry of an open/close adjustment request with a *TradeCaptureReportAck* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	0=Accepted	939	A	
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.4.5 Open/close adjustment reject message structure

If an open/close adjustment is rejected, a *TradeCaptureReportAck* message with *TrdRptStatus (939)*= 1 (Rejected) is sent. The error message is contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	1=Rejected	939	A	
RejTxt	RejectText		1328	A	Contains the reject reason details, e.g. INVALID MEMBER ID
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX

Symbol	Symbol	55	A	

3.5 Transaction account transfer

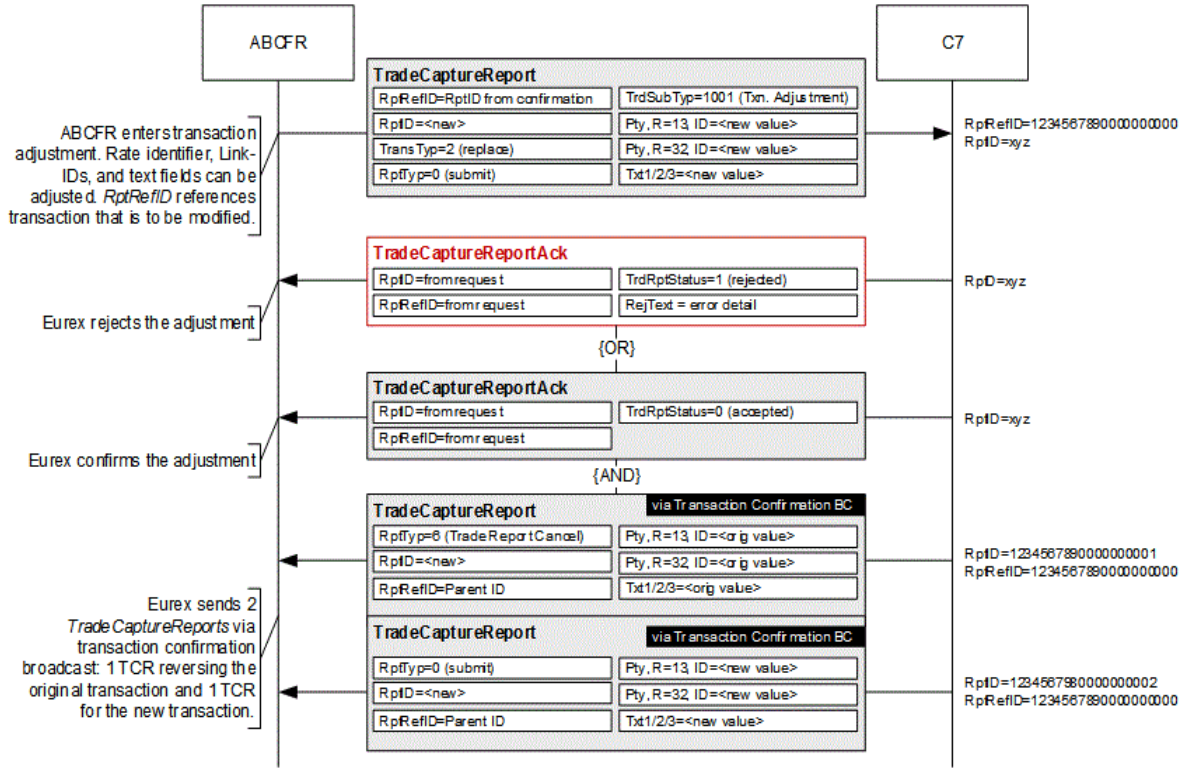
Members can transfer transactions to another account. However, this transfer is only possible within their own position accounts. Only General Clearing Members can also transfer transactions to position accounts of their Registered Customers. In the FIXML request, the target Member ID must be filled accordingly. If the target Member ID is not present in the request, the target Member will be considered the same as the executing firm.

To-close transactions can only be re-booked if the destination account holds an appropriate amount of open positions; otherwise the system rejects the transfer.

3.5.1 Account transfer between Clearing Member and Registered Customer

General Clearing Members can transfer transactions between their own accounts and those of their Registered Customers (RC). These transfers do not require any approvals. The target member is referenced in the *RootParty* component with *RootPartyRole=40 (Transfer to Firm)*, the target account must be contained in the account field with *RootPartyRole=38* with *RootPartyRoleQualifier=14* (Target Account). Note that in contrast to "regular", member-internal account transfers the reversal message for the original transaction is sent to the source member, whereas the new transaction message is sent to the receiving member. As for all transaction confirmation messages, the Clearing Member receives a drop-copy of all messages sent to the RC in his *TradeConfirmationNCM queue.*

3.5.2 Message flow



3.5.3 Account transfer request structure

Account transfers are requested via *TradeCaptureReport* message:

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	TrdCaptRpt		–	–		
	RptID	TradeReportID		571	Y	Will be returned in TCR Ack message, max. 20 characters alphanumeric.
	TransTyp	TradeReportTransType	2=Replace	487	Y	
	RptTyp	TradeReportType	0=Submit	856	Y	
	TrdTyp	TrdType		828	Y	To be copied from transaction confirmation TCR *TrdType.*
	TrdSubTyp	TrdSubType	2=Account Transfer	829	Y	
	TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	Y	
	RptRefId	TradeReportRefID		572	Y	*TradeReportID* from the latest transaction confirmation broadcast message for this transaction
	LastQty	LastQty		32	Y	
	LastPx	LastPx		31	Y	
	Ccy	Currency		15	Y	
	TrdDt	TradeDate		75	Y	
	PackageID	PackageID		2489	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
	Hdr	Standard Header, see 112.1			Y	
Clg.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Clearing Member ID
	R	RootPartyRole	4=Clearing Firm	1119	Y	
Exc.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Exchange Member ID
	R	RootPartyRole	1=Executing Firm	1119	Y	
Target Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117		Target Member ID, see 3.5.1
	R	RootPartyRole	40=Transfer to Firm	1119		
Sou	Pty	RootParties	–	–		

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
Target Account	ID	RootPartyID		1117	Y	Source account
	R	RootPartyRole	38=Position Account			
	Qual	RootPartyRoleQualifier	13=Source Account	2388	Y	
	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Target Account
	R	RootPartyRole	38=Position Account			
	Qual	RootPartyRoleQualifier	14=Target Account	2388	Y	
KRX Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117		Member ID for cooperation product trades, e.g. KRX.
	R	RootPartyRole	13=Order Origination Firm	1119		
Beneficiary.	Pty	RootParties	–	–		
	ID	RootPartyID		1117		Beneficiary ID for cooperation product trades, e.g. KRX.
	R	RootPartyRole	32=Beneficiary	1119		
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	RptSide	TrdCapRptSideGrp	–	–		
	Side	Side	1=Buy, 2=Sell	54	Y	
	Txt1	FreeText1	See 3.3	25007		Text fields: New values to be provided for text field modification; omitting a field deletes its contents.
	Txt2	FreeText2	See 3.3	25008		
	Txt3	FreeText3	See 3.3	25009		

Text fields (*FreeText1/2/3*) can be optionally changed as part of an account transfer.

Important

Text field contents are always overwritten with the values provided in an adjustment request, i.e. if a text field should remain unchanged, the Member needs to return its original value. Omitting a field from a request will delete its contents.

3.5.4 Transaction account transfer response

C7 will confirm the successful entry of a transaction account transfer via *TradeCaptureReportAck*. Once the adjustment has been processed, the interface will send 2 *TradeCaptureReports* on the transaction confirmation broadcast:

- 1 *TradeCaptureReport* reversing the original transaction and
- 1 *TradeCaptureReport* detailing the new transaction record.

3.5.5 Account transfer acknowledge message structure

The Eurex Clearing FIXML Interface acknowledges the successful entry of an account transfer request with a *TradeCaptureReportAck* message:

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	0=Accepted	939	A	
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.5.6 Account transfer adjustment reject message structure

If an account transfer is rejected, a *TradeCaptureReportAck* message with *TrdRptStatus (939)*= 1 (Rejected) is sent. The error message is available in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	1=Rejected	939	A	
RejTxt	RejectText		1328	A	Contains the reject reason details
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.6 Average price merge & de-merge

The average pricing functionality allows merging of multiple transactions into one transaction with an average price calculated by Eurex Clearing.

The creation of average priced transactions is available:

- for transactions with the same trade date
- for transactions of the same instrument, account, basketID and equal side (buy/sell)
- for transactions “to open”

- for either on-exchange or off-book transactions (either bi- or multilateral, but not both in the same merge)
- for transactions that are adjustable, i.e. transaction duration has not expired and they are not part of another, pending workflow
- if the transactions were not part of a previous average pricing, i.e. they cannot have *TrdType(828)=51*
- for transactions with the same TradePublishIndicator
- for transactions with TrdType(828)=1006 "EnLight Triggered Trade" with other "EnLight Triggered Trades" only
- for transactions with TrdType(828)=1007 "Block QTPIP Trade" with other "Block QTPIP Trade" transactions only
- for transactions with strategy type(28587)=6 "Inter Product Spread" with the same strategy sub type(29010) only
- for transactions with strategy type(28587)=8 "Packs and Bundles" with the same strategy sub type(29010) only.

Note that average pricing is not available for

- Cooperation products (Eurex-KRX)
- Transactions with preliminary price
- Transactions with TrdType(828)=1008 "Compression Trade"
- Transactions with TrdType(828)=51 "Average Price"

A volume-based averaging formula is used for average pricing, the resulting average price is rounded to 7 digits. Either a positive or negative residual for premium or variation margin can arise after the original transactions have been repriced at the average. This residual amount is "attached" to the new average priced transaction and remains with it, even in case of further transaction adjustments. The residual amount is contained in the *PositionAmountData* group of *PosAmtType=CRES (Residual Amount)* in the transaction confirmation *TradeCaptureReport* message.

Average pricing transactions are booked position-neutral: The *PositionQty* group of type *PosType=PA (Adjustment Qty)* will display a *LongQty/ShortQty* of "0" for both the reversal message and the new transaction booking.

3.6.1 Average Pricing Request Structure

In order to merge multiple transactions in one average priced transaction, Members submit a *TradeCaptureReport* message with the following structure:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	Y	Will be returned in TCR Ack message, max. 20 characters alphanumeric.
TransTyp	TradeReportTransType	2=Replace	487	Y	
RptTyp	TradeReportType	0=Submit	856	Y	

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	TrdPubInd	TradePublishIndicator		1390	Y	
	TrdTyp	TrdType	51=Volume Weighted Average Price	828	Y	Will not be validated
	TrdSubTyp	TrdSubType	1005=Average Pricing	829	Y	
	TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	Y	
	LastQty	LastQty		32		Average priced transaction quantity see 3.6.2.1
	LastPx	LastPx		31		Average price forecast see 3.6.2.1
	PackageID	PackageID		2489	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
	Hdr	Standard Header, see 112.1			Y	
Clg.Mbr.	Pty	RootParties	–	–		
Clg.Mbr.	ID	RootPartyID		1117	Y	Clearing Member ID
Clg.Mbr.	R	RootPartyRole	4=Clearing Firm	1119	Y	
Exc.Mbr.	Pty	RootParties	–	–		
Exc.Mbr.	ID	RootPartyID		1117	Y	Exchange Member ID
Exc.Mbr.	R	RootPartyRole	1=Executing Firm	1119	Y	
Account	Pty	RootParties	–	–		
Account	ID	RootPartyID		1117	Y	
Account	R	RootPartyRole	38=Position Account	1119	Y	
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	Amt	PositionAmountData				
	Typ	PosAmtType	CRES=Residual	707		
	Amt	PosAmt		708		Residual forecast, see 3.6.2.1
	RptSide	TrdCapRptSideGrp	–	–		
	Side	Side	1=Buy, 2=Sell	54	Y	
	PosEfct	PositionEffect	O=Open	77	Y	The average price transaction will always be booked “to open”
	Txt1	FreeText1	See 3.3	25007		
	Txt2	FreeText2	See 3.3	25008		

Transaction adjustments

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
Txt3	FreeText3	See 3.3	25009		
RelatedTrd	RelatedTradeGroup	–	–		Repeating group containing the *TradeReportID*s (as per transaction confirmation broadcast) of the transactions to be merged, one group per ID. At least two IDs need to be specified.
ID	RelatedTradeID		1856	Y	
Src	RelatedTradeIDSource	3=TradeReportID	1857	Y	

Text fields (*FreeText1/2/3*) can optionally be submitted as part of an average pricing request.

CustomerOrderHandlingInst cannot the submitted in an average pricing request. The value of the original transactions may only persist in the new transaction, in case all original transactions had the same CustomerOrderHandlingInst; if this does not apply, field will be empty in the new transaction.

Important
Text field contents are always overwritten with the values provided in an adjustment request, i.e. if a text field should remain unchanged, the Member needs to return its original value. Omitting a field from a request will delete its contents.

3.6.2 Field usage

3.6.2.1 Price, residual amount and quantity forecast

Optionally, Members can submit a forecast for the average price (in *LastPx*), for the residual (*PositionAmountData* group of type CRES, in the *PosAmt* field) and for the quantity (in *LastQty*) with the request; any or all fields may be supplied. The system will check if the forecast is equal to the values calculated by the system; if this is the case, the request is processed, otherwise it is rejected. When the request message does not contain the forecast fields, the check will be skipped, and the average price process will continue directly.

Important
During the average price and residual calculation process, rounding is applied. All calculation steps, including rounding precision, are detailed in the C7 Functional Reference document, available for download on the Eurex Clearing website www.eurex.com/ec-en/ under the following path:

Support > Initiatives & Releases > C7 Releases > related release > System Documentation

3.6.2.2 RelatedTradeGroup

The transactions to be merged are referenced in individual entries of *RelatedTradeGrp*. At least two entries of the repeating group need to be present, there is no maximum limit[3]. Each *RelatedTradeID* needs to be filled with the *TradeReportID*, including suffix as received via the transaction confirmation *TradeCaptureReport* message for the transaction.

[3] Technically, the limit is determined by size constraints for individual messages and queue size, neither of which will realistically be reached. For technical limits, please refer to the Eurex Clearing Interfaces Connectivity documentation.

3.6.2.3 Text fields

FreeText1/2/3 can optionally be filled with up to 36 characters each and apply to the (new) average priced transaction.

3.6.3 Average pricing acknowledge message structure

The Eurex Clearing FIXML Interface acknowledges the successful entry of an average pricing request with a *TradeCaptureReportAck* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
TrdRptStat	TrdRptStatus	0=Accepted	939	A	
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.6.4 Average pricing reject message structure

If an average price merge is rejected, a *TradeCaptureReportAck* message with *TrdRptStatus (939)*= 1 (Rejected) will be sent. The error description will be contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
TrdRptStat	TrdRptStatus	1=Rejected	939	A	
RejTxt	RejectText		1328	A	Contains the reject reason details, e.g. Invalid Member ID
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.6.5 Average price merge – reversal message

Once the average price merge has been successfully processed, the interface sends reversal messages for each of the original transactions. The reversal is disseminated as a *TradeCaptureReport* message via the transaction confirmation broadcast. The suffix ID (part of *TradeReportID*) is increased by 1 (one) and the original transaction ID (parent ID) is referenced

in *TradeReportRefID*. The new, average priced transaction is referenced in *RelatedTradeID (1856)*.

3.6.6 Average price merge – new transaction message

In addition to the reversal messages, the interface sends a message for the new, average priced transaction. The message is disseminated as *TradeCaptureReport* via the transaction confirmation broadcast. The average priced transaction receives a new transaction ID, i.e. the *TradeReportID* is filled with a new ID+suffix. The new transaction receives *TrdType (828)*=51 (Volume Weighted Average Price).

3.6.7 De-merge

Average priced transactions (*TrdType=51*) can be de-merged, i.e. the original transactions can be re-established. A de-merge is only available during the transaction duration (see chapter 3 Transaction adjustments).

In order to initiate a de-merge, the full quantity of the average priced transaction must be booked to the account in which the average price merge took place. Consequently, average priced transactions that have been moved from the original account via account transfer or give-up must be transferred back manually before they can be de-merged. Note that this might affect multiple transactions in case of transaction separation(s) pursuant average pricing. Position-neutral adjustments applied to the averaged priced transactions (i.e. separations and text field adjustments) will be reversed automatically (and reported via the appropriate broadcast messages) when a de-merge is requested.

If an average priced transaction contains a trade that becomes a mistrade, the average price transaction is automatically de-merged before the (mis-)trade reversal is processed.

3.6.8 De-merge request message layout

In order to enter a de-merge request, Members submit a *TradeCaptureReport* message with the following structure:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TrdCaptRpt		–	–		
RptID	TradeReportID		571	Y	Will be returned in TCR Ack message, max. 20 characters alphanumeric.
TransTyp	TradeReportTransType	2=Replace	487	Y	
RptTyp	TradeReportType	0=Submit	856	Y	
TrdTyp	TrdType	51=Volume Weighted Average Price	828	Y	
TrdSubTyp	TrdSubType	1006=De-merge	829	Y	
TrdHandlInst	TradeHandlingInstr	0=Trade Confirmation	1123	Y	
RptRefId	TradeReportRefID		572	Y	*TradeReportID* of the average priced transaction to be de-merged, in case of split transactions, any suffix is accepted.
PackageID	PackageID		2489	(Y)	Required for transaction being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)

Transaction adjustments

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
	Hdr	Standard Header, see 112.1			Y	
Clg.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Clearing Member ID
	R	RootPartyRole	4=Clearing Firm	1119	Y	
Exc.Mbr.	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Exchange Member ID
	R	RootPartyRole	1=Executing Firm	1119	Y	
Account	Pty	RootParties	–	–		
	ID	RootPartyID		1117	Y	Account in which the average price merge was created.
	R	RootPartyRole	38=Position Account	1119	Y	
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	RptSide	TrdCapRptSideGrp	–	–		
	Side	Side	1=Buy, 2=Sell	54	Y	

If an average priced transaction has been split via transaction separation, several active, adjustable suffixes are available. A de-merge request message can reference any of these in order to trigger the de-merge process; it is neither necessary, nor possible to send de-merge requests for each of them.

3.6.9 De-merge acknowledge message structure

The Eurex Clearing FIXML Interface acknowledges the successful entry of a de-merge request with a *TradeCaptureReportAck* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	0=Accepted	939	A	
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX

Symbol	Symbol		55	A	

3.6.10 De-merge reject message structure

If a de-merge request is rejected, a *TradeCaptureReportAck* message with *TrdRptStatus (939)*= 1 (Rejected) will be sent. The error description will be contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TrdCaptRptAck		–	–		
RptID	TradeReportID		571	A	*RptID* from request (TCR)
TransTyp	TradeReportTransType	2=Replace	487	A	*TransTyp* from request (TCR)
RptTyp	TradeReportType	0=Submit	856	A	*RptTyp* from request (TCR)
RptRefID	TradeReportRefID		572	A	*RptRefID* from request (TCR)
TrdRptStat	TrdRptStatus	1=Rejected	939	A	
RejTxt	RejectText		1328	A	Contains the error description.
Hdr	Standard Header, see 112.1			A	
Instrmt	Instrument, see 11"Instrument component"		–	A	Instrument comp. required by FIX
Symbol	Symbol		55	A	

3.6.11 Average price de-merge – reversal message

Once the de-merge has been successfully processed, the interface sends a reversal message for the average priced transaction. The reversal is disseminated as a *TradeCaptureReport* message via the transaction confirmation broadcast. The suffix ID (part of *TradeReportID*) is increased by 1 (one) and the original trade ID (parent ID) is referenced in *TradeReportRefID*.

3.6.12 De-merge – new transaction message

In addition to the reversal message detailed above, the interface sends a message for each for the re-established transaction records (under their original transaction ID, as part of *TradeReportID*) which will receive a new suffix. The ID of the de-merged average priced transaction is contained in *RelatedTradeID (1856)* for reference. The message is disseminated as *TradeCaptureReport* via the transaction confirmation broadcast.

4 Give-up/take-up

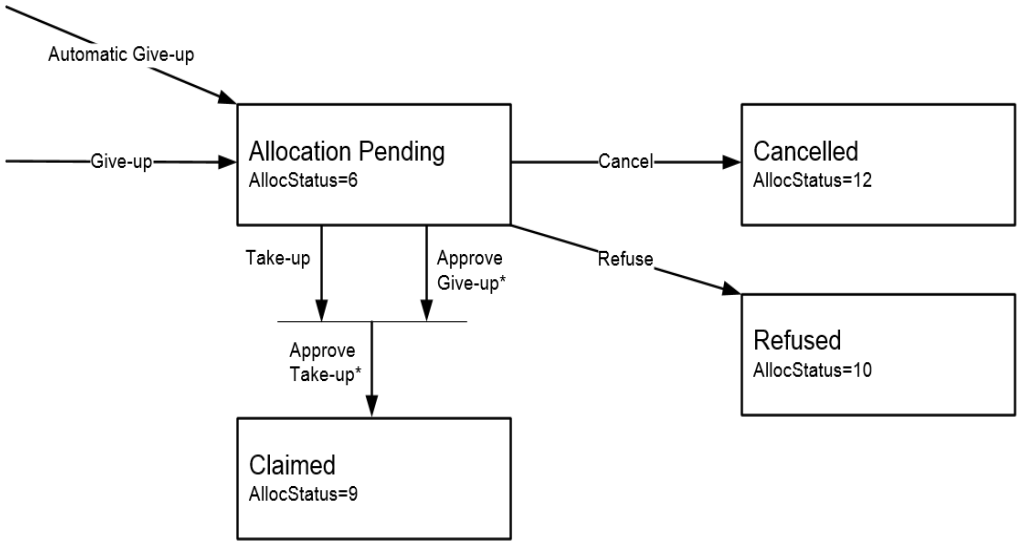
4.1 Introduction

Members can transfer transactions to other Members via give-up. The following conditions must be met for a transaction to be available for give-up:

- The transaction is "to open"
- The transaction duration has not expired (see chapter 3 Transaction adjustments)
- The contract has not expired
- The transaction is not a quote

All give-up/take-up requests by Exchange Members require the approval of their respective Clearing Member. Clearing Members may specify auto-accept per Exchange Member, please refer to the C7 Functional User Guide and the @X-tract Clearing User Guide for further detail. The give-up Clearing Member can approve at any time (i.e. it can be the first, second, or third action in the process). The take-up Clearing Members can only approve after the take-up Exchange Member has claimed/taken-up the transaction.

After the give-up process is started, its status is "allocation pending". When all parties approve, the status changes to "claimed" and the transaction is booked to the take-up Exchange Member's account. Should the give-up side cancel or the take-up side refuse, the process ends with the respective status:



*Take-up approval only available pursuant take-up action. Give-up approval can be performed at any time.

Allocation processes in state "allocation pending" survive a booking cut and will automatically be reallocated (*AllocTransType 7=Restate* on the workflow broadcast *AllocationReport*) on the next business day if the conditions for give-up (see above) are still met and additionally the following is true:

- No capital adjustment took place for the product.
- The respective position is larger or equal than the number of designated contracts. That might not be the case if short positions have been reduced due to an assignment or if a position transfer was processed.

4.2 Automatic give-up

Important

Trades can be marked for automatic give-up processing upon order entry/off-book trade approval by specifying the take-up Member on the trading layer. C7 processes these trades in two steps: First, it books the trade to the standard account according to clearing account rules (usually A1 or P1, as available – see C7 Derivatives Clearing Functional Reference document, available for download on the Eurex Clearing website www.eurex.com/ec-en/ under the following path: Support > Initiatives & Releases > C7 Releases > related release > System documentation. C7 sends the respective transaction confirmation *TradeCaptureReport* message (see Volume 3 for message layout details). In a second step, the system will automatically trigger a give-up process. Note that this is subject to the same validation checks as any give-up initiated by the Member (i.e. it may fail if incorrect information was provided, e.g. a wrong take-up Member ID). Workflow broadcasts will be sent as for any other give-up process and the process can be cancelled by the give-up side if required. Note that in case of automatic give-up, text fields, O/C indicator, link member and beneficiary information – if applicable – of the original trade are forwarded as proposal values to the take-up side.

4.3 Give-up/take-up on preliminary priced trades

Give-up is available for preliminary priced trades. If the allocation process is successfully finished (i.e. take-up is complete and the transaction has been booked to the take-up side) before the final price arrives, the final price adjustment will be performed on the active (adjustable) transaction. Preliminary priced trades can be identified via the preliminary price indicator (*ClearedIndicator=4*) prior to take-up.

Should the final price arrive for a transaction that is currently part of a pending allocation process, this process will be cancelled by the system and the transaction will be re-booked at the final price on the original (give-up) side. Note that the allocation process will not be automatically re-started after final price adjustment. Should the transaction with the final price still be given-up, the allocation process needs to be started anew by the give-up Member.

4.4 Give-up

Depending on the current state of the allocation and the specific Member role, Members on the give-up side are able and/or required to perform one of the following tasks:

- Designate give-up
- Approve give-up
- Cancel give-up

4.4.1 Requests available to give-up Exchange Members

Eurex will respond to each request with an *AllocationInstructionAck* message and will inform both the give-up and take-up side about the changed allocation status via the give-up/take-up (workflow) Broadcast.

→ “Instruction acknowledgment message & error response” on page 52

→ “Give-up/take-up broadcast” on page 52

4.4.1.1 Designate give-up

In order to designate a transaction for give-up, the Exchange Member submits the following *AllocationInstruction* message layout with *AllocType=17 (Give-Up)* and *AllocTransType=0 (New)*:

Give-up/take-up

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	0=New	71	Y	
Typ	AllocType	17=Give-Up	626	Y	
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	Must be equal to transaction quantity, partial give-up is not supported
TrdDt	TradeDate		75	Y	As provided in the transaction confirmation TCR for the transaction to be given-up
Hdr	Standard Header, see 112.1			Y	
AllExc	ExecAllocGrp	–	–		
PackageID	PackageID		2489	(Y)	Only present for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
FirmTrdID	FirmTradeID		1041	(Y)	Only present for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades). Max length 20. Proposal for take-up side.
TrdID	TradeID		1003	Y	Must contain the *TradeReportID* = TransactionID+suffix of the trans. confirm. of the transaction to be given-up
Instrmt	Instrument, see 11"Instrument component"		–	Y	Instrument group must be submitted as provided in the transaction confirmation *TradeCaptureReport* received for the transaction to be given-up.
Pty	Parties	–	–		
ID	PartyID		448	Y	Give-up Exchange Member ID (=own ID)
R	PartyRole	95=Give-Up (Trading) Firm	452	Y	
Alloc	AllocGrp	–	–		Single instance only
Qty	AllocQty		80	Y	Must be equal to the transaction quantity
AllocPosEfct	AllocPositionEffect	O=Open, C=Close	1047		Proposal for take-up side
Txt1	AllocFreeText1	See 3.3	25040		Text fields: Max. 36 characters each. Proposal for take-up side. See 4.8 for a detailed description of the text field handling
Txt2	AllocFreeText2	See 3.3	25041		
Txt3	AllocFreeText3	See 3.3	25042		
Pty	NestedParties	–	–		
ID	NestedPartyID		524	Y	Give-up Clearing Member ID
R	NestedPartyRole	97=Give-Up Clearing Firm	538	Y	

GU Clg.Mbr.

Give-up/take-up

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TU Exc.Mbr.	Pty	NestedParties	–	–		
	ID	NestedPartyID		524	Y	Take-up Exchange Member ID.
	R	NestedPartyRole	96=Take-Up (Trading) Firm	538	Y	
KRX Mbr.	Pty	NestedParties	–	–		
	ID	NestedPartyID		524		Member ID proposal for take-up side. Applicable to cooperation products only.
	R	NestedPartyRole	13=Order Origination Firm	538		
Beneficiary	Pty	NestedParties	–	–		
	ID	NestedPartyID		524		Beneficiary ID proposal for take-up side. Applicable to cooperation products only.
	R	NestedPartyRole	32=Beneficiary	538		
Target Acc.	Pty	NestedParties	–	–		
	ID	NestedPartyID		524		Target account proposal for take-up side
	R	NestedPartyRole	38=Position Account	538		

4.4.1.2 Cancel give-up

A give-up can be cancelled by the give-up Exchange Member at any time in state "Allocation Pending" *(AllocStatus=6)*. Whilst the allocation process ends with the state "cancelled", the respective transaction contained therein may be designated for give-up again. The system will generate a new, unique *SecondaryAllocID* for any new give-up. In order to cancel a process, the Member submits an *AllocationInstruction* message with *AllocType=17 (Give-up)* and *AllocTransType=2 (Cancel)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	2=Cancel	71	Y	
Typ	AllocType	17=Give-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	

Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	
Pty	Parties	–	–		
ID	PartyID		448	Y	Give-up Exchange Member ID (=own ID)
R	PartyRole	95=Give-Up (Trading) Firm	452	Y	

4.4.2 Requests available to give-up Clearing Members

Eurex will respond to each request with an *AllocationInstructionAck* message and will inform both the give-up and take-up side about the changed allocation status via the give-up/take-up (workflow) Broadcast.

→ "Instruction acknowledgment message & error response" on page 52

→ "Give-up/take-up broadcast" on page 52

4.4.2.1 Approve give-up

In order to approve a give-up, the Clearing Member submits the following *AllocationInstruction* message with *AllocType=24 (Approve Give-Up)* and *AllocTransType=0 (New)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	0=New	71	Y	
Typ	AllocType	24=Approve Give-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	
Pty	Parties	–	–		
ID	PartyID		448	Y	Give-up Clearing Member ID (=own ID)
R	PartyRole	97=Give-Up Clearing Firm	452	Y	
Alloc	AllocGrp	–	–		
Qty	AllocQty		80	Y	

4.4.2.2 Cancel give-up

If the give-up Clearing Member would like to decline approval for a give-up, it needs to cancel the process by submitting the following *AllocationInstruction* message with *AllocTyp=17 (Give-up)* and *AllocTransType=2 (Cancel)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	2=Cancel	71	Y	
Typ	AllocType	17=Give-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	
Pty	Parties	–	–		
ID	PartyID		448	Y	Give-up Clearing Member ID (=own ID)
R	PartyRole	97=Give-Up Clearing Firm	452	Y	

4.4.3 Modify give-up

Give-up processes are not modifiable pursuant entry. Should a modification (e.g. of text fields) become necessary, the allocation process needs to be canceled and submitted anew. Note that the system will assign a new, unique process ID *(SecondaryAllocID)*. Approvals are only valid for a given process ID; when a new process is started, approvals need to be submitted again.

4.5 Take-up

Depending on the current state of the allocation and the specific Member role, Members on the take-up side are able and/or required to perform one of the following tasks:

- (Claim) Take-up
- Approve take-up
- Refuse take-up

4.5.1 Exchange Member take-up request

Eurex will respond to each request with an *AllocationInstructionAck* message and will inform both the give-up and take-up side about the changed allocation status via the give-up/take-up (workflow) Broadcast.

Give-up/take-up

→ "Instruction acknowledgment message & error response" on page 52

→ "Give-up/take-up broadcast" on page 52

4.5.1.1 (Claim) Take-up

In order to claim a take-up, the take-up Exchange Member submits an *AllocationInstruction* message with *AllocType=18 (Take-Up)* and *AllocTransType=0 (New)*, specifying their own values for account, O/C indicator, text fields and cooperation product member/beneficiary:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	0=New	71	Y	
Typ	AllocType	18=Take-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	
AllExc	ExecAllocGrp	–	–		Single instance only
PackageID	PackageID		2489	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
FirmTrdID	FirmTradeID		1041	(Y)	Required for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades) if previously present
TrdID	TradeID		1003	Y	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	
Pty	Parties	–	–		
ID	PartyID		448	Y	Take-up Exchange Member ID (=own ID)
R	PartyRole	96=Take-Up (Trading) Firm	452	Y	
Alloc	AllocGrp	–	–		Single instance only
Qty	AllocQty		80	Y	
AllocPosEfct	AllocPositionEffect	O=Open, C=Close	1047	Y	See 4.5.1.2.2
Txt1	AllocFreeText1	See 3.3	25040		Text fields: Max. 36 characters each.
Txt2	AllocFreeText2	See 3.3	25041		See 4.5.1.2.1

Give-up/take-up

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	Txt3	AllocFreeText3	See 3.3	25042		
TU Clg.Mbr.	Pty	NestedParties	–	–		
	ID	NestedPartyID		524	Y	Take-up Clearing Member ID.
	R	NestedPartyRole	98=Take-Up Clearing Firm	538	Y	
KRX Mbr.	Pty	NestedParties	–	–		
	ID	NestedPartyID		524		Cooperation Member ID. Required for cooperation products. See 4.5.1.2.3
	R	NestedPartyRole	13=Order Origination Firm	538		
Beneficiary	Pty	NestedParties	–	–		
	ID	NestedPartyID		524		Beneficiary ID. Required for cooperation products. See 4.5.1.2.3
	R	NestedPartyRole	32=Beneficiary	538		
Target Acc.	Pty	NestedParties	–	–		
	ID	NestedPartyID		524	Y	Target account.
	R	NestedPartyRole	38=Position Account	538	Y	

4.5.1.2 Field usage

4.5.1.2.1 Text fields

The take-up Exchange Member can optionally specify values for each of the 3 text fields and the own reference ID. If the take-up Exchange Member would like to use the values proposed by the give-up side, it needs to specify them in the take-up request (i.e. take-up side is required to always provide the values it would like to receive in the transaction confirmation). In order to empty text content, the field(s) must be omitted from the *AllocationInstruction* message. For further information on the text field handling, please see section 4.8.

4.5.1.2.2 O/C indicator and account

The take-up Exchange Member must specify (target) account – in the *NestedPartyID* (524) with *NestedPartyRole=38 (Position Account)* – and O/C indicator (*AllocPositionEffect* (1047)).

4.5.1.2.3 Beneficiary/Member IDs

Should the product taken-up be a cooperation product (Eurex-KRX), Member ID and Beneficiary must be provided in the respective *NestedParties* groups with *NestedPartyRole=13 (Order Origination Firm)* and 32 *(Beneficiary)*.

4.5.1.3 Refuse take-up

In order to refuse a take-up, the Exchange Member submits an *AllocationInstruction* message with *AllocType=19 (Refuse Take-Up)* and *AllocTransType=0 (New)*:

Give-up/take-up

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	0=New	71	Y	
Typ	AllocType	19=Refuse Take-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	
Pty	Parties	–	–		
ID	PartyID		448	Y	Take-Up Exchange Member ID (=own ID)
R	PartyRole	96=Take-Up (Trading) Firm	452	Y	
Alloc	AllocGrp	–	–		
Qty	AllocQty		80	Y	

4.5.2 Requests available to take-up Clearing Members

Eurex will respond to each request with an *AllocationInstructionAck* message and will inform both the give-up and take-up side about the changed allocation status via the give-up/take-up (workflow) Broadcast.

→ "Instruction acknowledgment message & error response" on page 52

→ "Give-up/take-up broadcast" on page 52

4.5.2.1 Approve take-up

Note that the take-up Clearing Member is only able to approve or refuse once its Exchange Member has successfully submitted the claim/take-up request. Consequently, the respective workflow broadcast *AllocationReport* to the take-up Clearing Member will only be sent once the take-up action has been successfully processed.

In order to approve a take-up, the Clearing Member submits an AllocationInstruction message with *AllocType=25 (Approve Take-Up)* and *AllocTransType=0 (New)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.

Give-up/take-up

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
TransTyp	AllocTransType	0=New	71	Y	
Typ	AllocType	25=Approve Take-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	
Pty	Parties	–	–		
ID	PartyID		448	Y	Take-Up Clearing Member ID (=own ID)
R	PartyRole	98=Take-Up Clearing Firm	452	Y	
Alloc	AllocGrp	–	–		
Qty	AllocQty		80	Y	

4.5.2.2 Refuse take-up approval

In order to decline approval for a take-up, the Clearing Member submits an *AllocationInstruction* message with *AllocType=19 (Refuse Take-Up)* and *AllocTransType=0 (New)*. Note that the Clearing Member may only submit such a request after the Non-Clearing Member has taken-up the transaction.

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
AllocInstrctn		–	–		
ID	AllocID		70	Y	Will be returned in AI Ack message, max. 20 characters alphanumeric.
TransTyp	AllocTransType	0=New	71	Y	
Typ	AllocType	19=Refuse Take-Up	626	Y	
ID2	SecondaryAllocID		793	Y	Unique allocation process ID as contained in the workflow broadcast *AllocationReport*
Side	Side	1=Buy, 2=Sell	54	Y	
Qty	Quantity		53	Y	
TrdDt	TradeDate		75	Y	
Hdr	Standard Header, see 112.1			Y	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	Y	

Pty	Parties	–	–		
ID	PartyID		448	Y	Take-Up Clearing Member ID (=own ID)
R	PartyRole	98=Take-Up Clearing Firm	452	Y	
Alloc	AllocGrp	–	–		
Qty	AllocQty		80	Y	

4.6 Instruction acknowledgment message & error response

The Eurex Clearing FIXML Interface acknowledges the entry of all instructions with *AllocationInstructionAck* messages, either with a positive or a negative response (Ack/NAck).

4.6.1 Allocation Instruction positive acknowledgment

The Eurex Clearing FIXML Interface acknowledges the successful entry of an allocation instruction with an *AllocationInstructionAck* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
AllocInstrctnAck		–	–		
ID	AllocID		70	A	Reference to the accepted request
ID2	SecondaryAllocID		793	A	Unique allocation process ID
Stat	AllocStatus	0=accepted	87	A	
Hdr	Standard Header, see 112.1			A	

4.6.2 Allocation Instruction reject message

If an *AllocationInstruction* is rejected, an *AllocationInstructionAck* message with *AllocStatus*=5 (Rejected by intermediary) will be sent. The reason for rejection will be contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
AllocInstrctnAck		–	–		
ID	AllocID		70	A	Reference to the rejected request
ID2	SecondaryAllocID		793		Unique allocation process ID (absent when rejecting a new give-up)
Stat	AllocStatus	5=Rejected by intermediary	87	A	
RejTxt	RejectText		1328	A	Error message text
Hdr	Standard Header, see 112.1			A	

4.7 Give-up/take-up broadcast

The give-up/take-up workflow broadcast disseminates *AllocationReports*:

Give-up/take-up

Always present, **O**ptionally present ↓ ↓ **G**ive-up side, **T**ake-up side, or **B**oth

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Prese	Sent	Remarks
AllocRpt						
RptID	AllocReportID		755	A	B	
TransTyp	AllocTransType	0=New 2=Cancel 7=Restate	71	A	B	See 4.7.1.1
ID2	SecondaryAllocID		793	A	B	Unique allocation process ID
RptTyp	AllocReportType	15=Give-up 16=Take-up	794	A	B	See 4.7.1.1 / 4.5.1.1
Stat	AllocStatus	6=Allocation pending 9=Claimed 10=Refused 12=Cancelled	87	A	B	See 4.7.1.1
Clrd	ClearedIndicator	4=Cleared with preliminary price	1832	O	B	Present if transaction given up has a preliminary price.
BizDt	ClearingBusinessDate		715	A	B	
TrdPubInd	TradePublishIndicator		1390	O	B	Only sent for off-book trades. Copied from the original record.
TrdTyp	TrdType		828	A	B	
Side	Side	1= Buy, 2=Sell	54	A	B	
Qty	Quantity		53	A	B	
LastMkt	LastMkt		30	A	B	
AvgPx	AvgPx		6	A	B	
TrdDt	TradeDate		75	A	B	
Ccy	Currency		15	A	B	
CustOrdHdlInst	CustOrderHandlingInst		1031	O	B	Rate identifier
Hdr	Standard Header, see 112.1			A	B	
AllExc	ExecAllocGrp	–	–	A	B	
PackageID	PackageID		2489	O	B	Only present for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
FirmTrdID	FirmTradeID		1041	O	B	Only present for transactions being part of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
TrdID	TradeID		1003	A	B	Transaction ID (incl. suffix)

Give-up/take-up

Always present, **O**ptionally present ↓ ↓ **G**ive-up side, **T**ake-up side, or **B**oth

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Prese	Sent	Remarks
	MtchTS	TradeMatchTimestamp		1888	A	B	Contains the original execution time, as contained in the *TrdRegTimestampType=1* in the transaction confirmation. For average priced transactions *(TrdType=51)*, it contains the creation time, as contained in the *TrdRegTimestampType=7.*
	Instrmt	Instrument, see 11"Instrument component"		–	A	B	
	Amt	PositionAmountData	–	–			
	Typ	PosAmtType	PREM	707	O	T	
	Amt	PosAmt		708	O	T	
	Alloc	AllocGrp					
	Qty	AllocQty		80	A	B	
	AllocPosEfct	AllocPositionEffect	O=Open C=Close	1047	O	B	
	Txt1	AllocFreeText1	See 3.3	25040	O	B	
	Txt2	AllocFreeText2	See 3.3	25041	O	B	
	Txt3	AllocFreeText3	See 3.3	25042	O	B	
KRX Mbr.	Pty	NestedParties	–	–			
KRX Mbr.	ID	NestedPartyID		524	O	B	
KRX Mbr.	R	NestedPartyRole	13=Order Origination Firm	538	O	B	
Beneficiary	Pty	NestedParties	–	–			
Beneficiary	ID	NestedPartyID		524	O	B	
Beneficiary	R	NestedPartyRole	32=Beneficiary	538	O	B	
Account	Pty	NestedParties	–	–			
Account	ID	NestedPartyID		524	O	B	
Account	R	NestedPartyRole	38=Position Account	538	O	B	
	Pty	NestedParties	–	–			
	ID	NestedPartyID		524	A	B	
	R	NestedPartyRole	95=Give-up (Trading) Firm	538	A	B	
Take-up Member	Pty	NestedParties	–	–			
Take-up Member	ID	NestedPartyID		524	A	B	
Take-up Member	R	NestedPartyRole	96=Take-up (Trading) Firm	538	A	B	

Give-up/take-up

Always present, **O**ptionally present ↓ ↓ **G**ive-up side, **T**ake-up side, or **B**oth

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Prese	Sent	Remarks
Give-up Clearing Member	Sub	NstdPtysSubGrp	–	–			
	ID	NestedPartySubID	0=Not approved (pending) 1=Approved 2=Rejected	545	A	B	
	Typ	NestedPartySubIDType	4001=Allocation approval status	805	A	B	
	Pty	NestedParties	–	–			
	ID	NestedPartyID		524	A	B	ID not disclosed to take-up side
	R	NestedPartyRole	97=Give-up Clearing Firm	538	A	B	
	Sub	NstdPtysSubGrp	–	–			
	ID	NestedPartySubID	0=Not approved (pending) 1=Approved 2=Rejected	545	A	B	
	Typ	NestedPartySubIDType	4001=Allocation approval status	805	A	B	
Take-up Clearing Member	Pty	NestedParties	–	–			Only present once available.
	ID	NestedPartyID		524	O	B	ID not disclosed to give-up side
	R	NestedPartyRole	98=Take-up Clearing Firm	538	O	B	
	Sub	NstdPtysSubGrp	–	–			
	ID	NestedPartySubID	0=Not approved (pending) 1=Approved 2=Rejected	545	O	B	
	Typ	NestedPartySubIDType	4001=Allocation approval status	805	O	B	

4.7.1 Field usage

4.7.1.1 AllocTransType, AllocReportType, AllocStatus

AllocTransType (71) and *AllocStatus (87)* are filled as follows:

Event	AllocTransType (71)	AllocStatus (87)
New allocation process (transaction designated for give-up)	0=New	6= Allocation pending
Give-up Clearing Member approves give-up (other approvals are outstanding)	0=New	6= Allocation pending
Take-up Exchange Member claims take-up (other approvals are outstanding)	0=New	6= Allocation pending
Take-up Clearing Member approves take-up (other approvals are outstanding)	0=New	6= Allocation pending

Give-up/take-up

Event	AllocTransType (71)	AllocStatus (87)
All 3 approvals have been submitted, take-up successful	0=New	9=Claimed
Give-up side cancels process (either Exchange or Clearing Member)	2=Cancel	12=Cancelled
Take-up side (either Exchange or Clearing Member) refuses	0=New	10=Refused
Restated give-up, i.e. a reallocated give-up/take-up process after a booking cut that was not completed before the booking cut. Note that only processes in status "Allocation pending" are eligible for restatement.	7=Restate	6=Allocation pending

AllocReportType (794) is always filled with 15=Give-Up for the give-up side and 16=Take-Up for the Take-Up side.

4.7.1.2 Account, O/C indicator, text fields

Private, side-specific information is only ever visible to the respective side, i.e. the give-up side will only see information entered by the give-up Exchange Member (e.g. text field proposals), but not the field contents specified by the take-up Exchange Member upon take-up. This applies to the following fields:

- Account – *NestedPartyID* with *NestedPartyRole*=38 (Position Account)
- Text fields – *AllocFreeText1/2/3*
- O/C indicator – *AllocPositionEffect*
- Cooperation product member/beneficiary information – *NestedPartyID* with *NestedPartyRole*=13 (Order Origination Firm) and 36 (Beneficiary)
- Own Reference Id (FIX field FirmTrdID)

4.7.1.3 Allocation approval status

The individual approval status of all approving parties is contained in the *NstdPtysSubGrp* attached to each *NestedParties* group. As long as an approving party has not taken any action, the status, as contained in *NestedPartySubID* (545) is 0=Not approved (pending). Should any party cancel (give-up side) or refuse (take-up side), the status changes to 2=Rejected and the allocation process ends with *AllocStatus (87)* 10=Refused or 12=Cancelled. Should multiple instructions be submitted at the same time, the status will be determined by the first instruction processed by the system. Note that the approval status does not apply to the give-up Exchange Member and is only provided for the other three parties.

The approval status display will be "netted", i.e. if a Clearing Member has specified auto-accept for an Exchange Member, the status will be 1=Approved immediately. Consequently, if auto-approval is specified on both give-up and take-up side there will only be 2 *AllocationReport* messages for a successful take-up on the workflow broadcast:

(1) AllocStatus=6 (pending approval), approval status 1=Approved for the give-up Clearing Member, approval status 0=Not approved (pending) for take-up Exchange and Clearing Member

(2) Pursuant claim: AllocStatus=9 (claimed), approval status 1=Approved for all parties.

4.8 Text fields handling

In C7, all transactions can carry up to three text fields with a maximum of 36 alphanumeric characters per field. See 3.3 for valid values in text fields. During the give-up process, the give-up Exchange Member may make text field suggestions to the take-up Exchange Member. Entering text field data in a designate give-up request does not alter the original transaction's

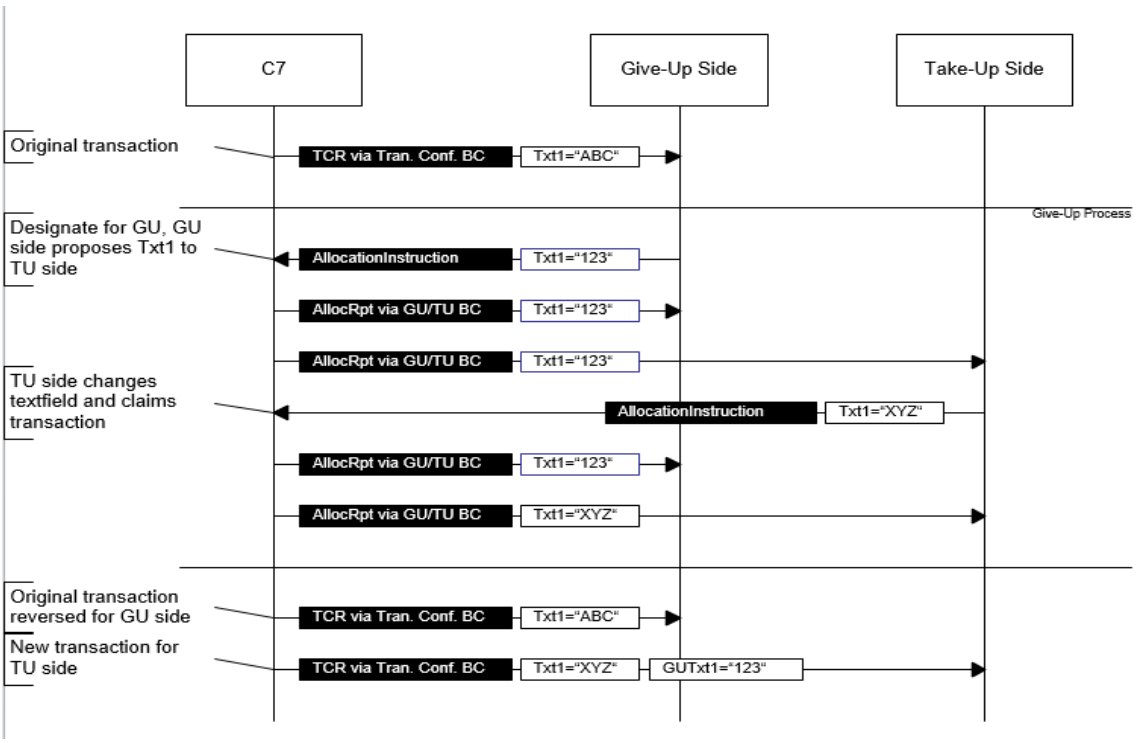
text fields and the take-up Exchange Member is free to submit their own text field values once it claims the transaction (take-up).

Another text field which could be used by the exchange member is the own reference ID (Fix field **FirmTrdID**). Own reference ID is used for providing internal information for Equity Basket Total Return Future transactions of the exchange member. Similar to the text fields, the give-up member can make suggestions for the own reference ID field to the take-up member. After the designate give-up request, further processing of the own reference id is similar to the text field processing.

The text fields 1-3 and the own reference ID are therefore each mapped to (up to) 3 different records:

Record:	Original transaction (GU Exchange Member values)	Proposal entered by GU Exchange Member	TU Exchange Member own values
(Alloc)FreeText1	ABC	123	XYZ
(Alloc)FreeText2	DEF	456	UVW
(Alloc)FreeText3	GHI	789	RST
(Root)FirmTrdId	JKL	101	OPQ

Messages sent via give-up workflow broadcast always carry the latest value for the concerned party. In the final transaction confirmation message, the take-up side receives the give-up side's proposals in *GiveUpFreeText1-3* and the own reference ID(if applicable; note that the *GiveUpFreeText* fields are only sent to the take-up side):



4.9 Transaction confirmation pursuant give-up

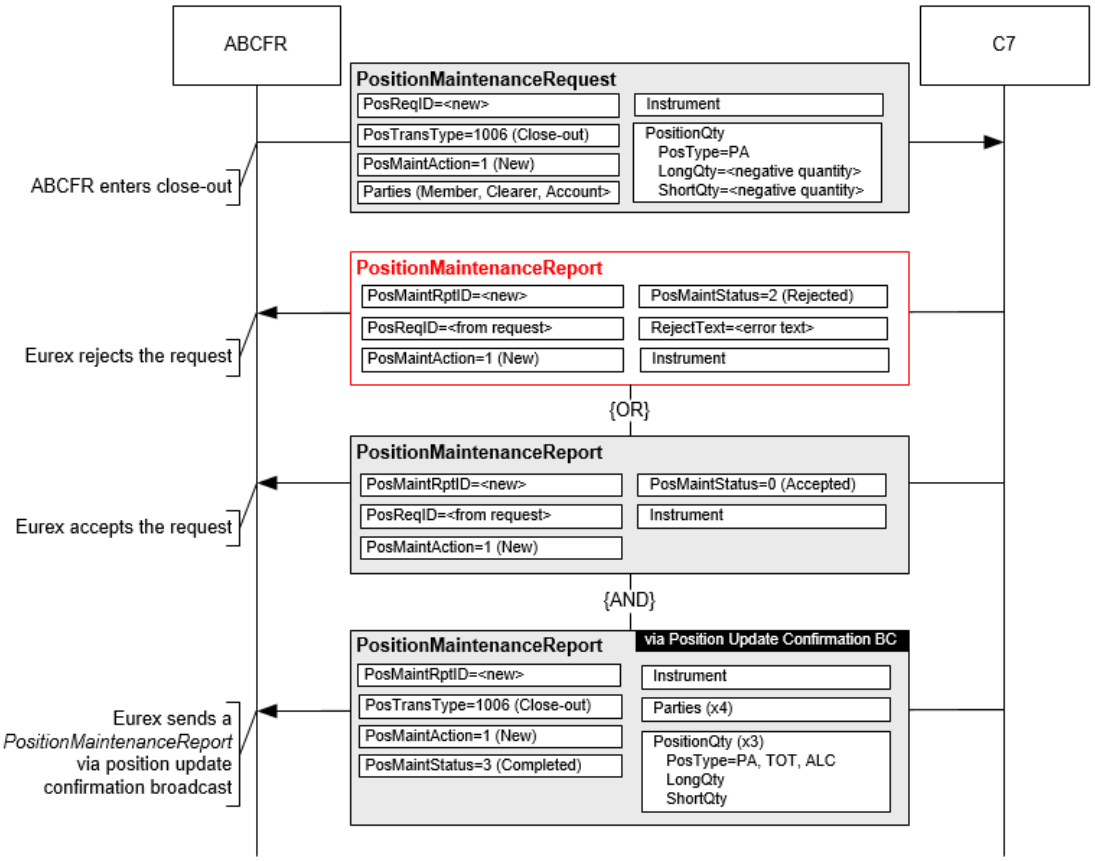
Upon successful completion of the give-up/take-up process, standard transaction confirmation (i.e. *TradeCaptureReport*) messages are disseminated via the transaction confirmation broadcast (see Volume 3 for more information on the transaction confirmation).

5 Position maintenance

5.1 Close-out

Members can trigger a close-out on all accounts. Note that information about the current and previous zero cost quantity is not available via the FIXML interface and no additional confirmation is required when closing out more contracts than available in the ZCQ (Zero Cost Quantity).

5.1.1 Position close-out message workflow



5.1.2 Position close-out request

In order to close-out a position Members submit a *PositionMaintenanceRequest* message with the following structure:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
PosMntReq		–	–		
ReqID	PosReqID		710	Y	Will be returned in the *PosMntRpt* acknowledgment message, max. 20 characters alphanumeric.
TxnTyp	PosTransType	1006=Close-out	709	Y	

Position maintenance

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	Actn	PosMaintAction	1=New	712	Y	
	BizDt	ClearingBusinessDate		715	Y	
	PackageID	PackageID		2489	(Y)	Only required for positions of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
	Txt1	FreeText1	See 3.3	25007		(Optional) Text fields support 36 alphanumeric characters per field.
	Txt2	FreeText2	See 3.3	25008		
	Txt3	FreeText3	See 3.3	25009		
	Hdr	Standard Header, see 112.1			Y	
Clg.Mbr.	Pty	Parties	–	–		
Clg.Mbr.	ID	PartyID		448	Y	Clearing Member ID
Clg.Mbr.	R	PartyRole	4=Clearing Firm	452	Y	
Exc.Mbr.	Pty	Parties	–	–		
Exc.Mbr.	ID	PartyID		448	Y	Exchange Member ID
Exc.Mbr.	R	PartyRole	1=Executing Firm	452	Y	
Account	Pty	Parties	–	–		
Account	ID	PartyID		448	Y	Account
Account	R	PartyRole	38=Position Account	452	Y	
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	Qty	PositionQty	–	–		
	Typ	PosType	PA=Position Adjustment	703	Y	
	Long	LongQty		704	Y	Negative quantity required
	Short	ShortQty		705	Y	Negative quantity required

5.1.3 Position close-out positive acknowledgment

The Eurex Clearing FIXML Interface acknowledges the successful entry of a close-out request with a *PositionMaintenanceReport* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	Unique report ID
ReqID	PosReqID		710	A	Reference to the accepted request.
TxnTyp	PosTransType	1006=Close-out	709	A	
Actn	PosMaintAction	1=New	712	A	

Stat	PosMaintStatus	0=Accepted	722	A	
BizDt	ClearingBusinessDate		715	A	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	A	
Hdr	Standard Header, see 112.1			A	

5.1.4 Position close-out reject message

If the close-out request is rejected, a *PositionMaintenanceReport* message with *PosMaintStatus* "2=Rejected" will be sent. The reason for rejection will be contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	Unique report ID
ReqID	PosReqID		710	A	Reference to the rejected request.
TxnTyp	PosTransType	1006=Close-out	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	2=Rejected	722	A	
BizDt	ClearingBusinessDate		715	A	
RejTxt	RejectText		1328	A	Contains the error message.
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	A	
Hdr	Standard Header, see 112.1			A	

5.1.5 Position update confirmation pursuant close-out

Once a close-out has been successfully processed, the interface sends a *PositionMaintenanceReport* via the position update confirmation broadcast:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	
TxnTyp	PosTransType	1006=Close-out	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	3=Completed	722	A	
TrnsfrRsn	TransferReason		830	A	Eurex internal transaction type, here always 100=Position Closing Adjustment
BizDat	ClearingBusinessDate		715	A	

Position maintenance

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
Ccy	Currency		15	A	
TxnTm	TransactTime		60	A	
Txt1	FreeText1	See 3.3	25007	O	
Txt2	FreeText2	See 3.3	25008	O	
Txt3	FreeText3	See 3.3	25009	O	
PosID	PositionID		2618	A	Position ID for regulatory reporting
PackageID	PackageID		2489	O	Only present for positions of a basket (e.g. Equity Basket Total Return Futures or Equity Bespoke Basket Trades)
Hdr	Standard Header, see 112~~.1~~			A	
Pty	Parties				
ID	PartyID		448	A	Clearing Member ID
R	PartyRole	4=Clearing Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Exchange Member ID
R	PartyRole	1=Executing Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Account
R	PartyRole	38=Position Account	452	A	
Pty	Parties				
ID	PartyID		448	A	Subgroup+Trader Num., e.g. TRD001
R	PartyRole	12=Executing Trader	452	A	
Instrmt	Instrument, see 11~~"Instrument component"~~				
Qty	PositionQty	–	–		
Typ	PosType	PA=Adjustment Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	TOT=Total Transaction Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		

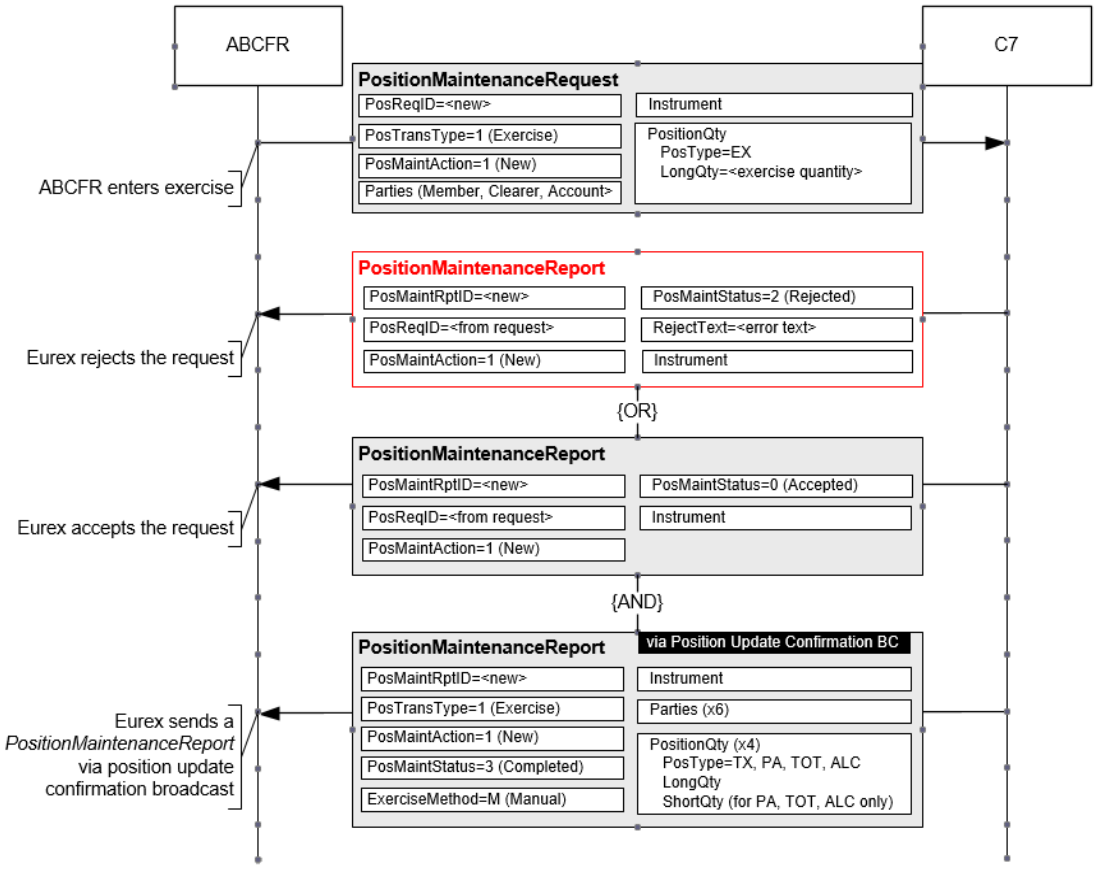
Position maintenance

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	

5.2 Exercise

Open long positions in all accounts can be manually exercised via the *Exercise* request.

5.2.1 Exercise message workflow



5.2.2 Exercise request

In order to exercise an open long position, Members submit a *PositionMaintenanceRequest* message with the following structure:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
PosMntReq		–	–		
ReqID	PosReqID		710	Y	Will be returned in the *PosMntRpt* acknowledgment message, max. 20 characters alphanumeric.

Position maintenance

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
	TxnTyp	PosTransType	1=Exercise	709	Y	
	Actn	PosMaintAction	1=New	712	Y	
	BizDt	ClearingBusinessDate		715	Y	
	PackageID	PackageID		2489	(Y)	Only required for positions of a basket (e.g. Equity Bespoke Basket Trades)
	Txt1	FreeText1	See 3.3	25007		(Optional) Text fields. Max. 36 characters each.
	Txt2	FreeText2	See 3.3	25008		
	Txt3	FreeText3	See 3.3	25009		
	Hdr	Standard Header, see 11~~2.1~~			Y	
Clg.Mbr.	Pty	Parties	–	–		
Clg.Mbr.	ID	PartyID		448	Y	Clearing Member ID
Clg.Mbr.	R	PartyRole	4=Clearing Firm	452	Y	
Exc.Mbr.	Pty	Parties	–	–		
Exc.Mbr.	ID	PartyID		448	Y	Exchange Member ID
Exc.Mbr.	R	PartyRole	1=Executing Firm	452	Y	
Account	Pty	Parties	–	–		
Account	ID	PartyID		448	Y	Account
Account	R	PartyRole	38=Position Account	452	Y	
	Instrmt	Instrument, see 11~~"Instrument component"~~		–	Y	
	Qty	PositionQty	–	–		
	Typ	PosType	EX=Option Exercise Qty	703	Y	
	Long	LongQty		704	Y	

5.2.3 Un-exercise/exercise adjustment

Previously exercised positions can be un-exercised. The message layout for an un-exercise is identical to the exercise request, but the *LongQty* (704) must be negative. Note that the un-exercise quantity must not exceed the previously exercised quantity.

In order to exercise additional position, additional exercise request/s can be submitted. Message chaining between original and subsequent requests is not required. The same applies to un-exercise.

5.2.4 Exercise positive acknowledgment

The Eurex Clearing FIXML Interface acknowledges the successful entry of an exercise request with a *PositionMaintenanceReport* message:

Position maintenance

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	Unique report ID
ReqID	PosReqID		710	A	Reference to the accepted request.
TxnTyp	PosTransType	1=Exercise	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	0=Accepted	722	A	
BizDt	ClearingBusinessDate		715	A	
Instrmt	Instrument, see 11~~"Instrument component"~~		–		
Sym	Symbol		55	A	
Hdr	Standard Header, see 11~~2.1~~			A	

5.2.5 Exercise reject message

If the exercise request is rejected, a *PositionMaintenanceReport* message with *PosMaintStatus* "2=Rejected" will be sent. The reason for rejection will be contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	Unique report ID
ReqID	PosReqID		710	A	Reference to the rejected request.
TxnTyp	PosTransType	1=Exercise	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	2=Rejected	722	A	
BizDt	ClearingBusinessDate		715	A	
RejTxt	RejectText		1328	A	Contains the error message.
Instrmt	Instrument, see 11~~"Instrument component"~~		–		
Sym	Symbol		55	A	
Hdr	Standard Header, see 11~~2.1~~			A	

5.2.6 Position update confirmation pursuant exercise

Once an exercise has been successfully processed, the interface sends a *PositionMaintenanceReport* via the position update confirmation broadcast.

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		

Position maintenance

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
RptID	PosMaintRptID		721	A	
TxnTyp	PosTransType	1=Exercise	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	3=Completed	722	A	
TrnsfrRsn	TransferReason		830[1]	A	Eurex internal transaction type: 110=Exercise 112=Exercise Adjustment
BizDat	ClearingBusinessDate		715	A	
Ccy	Currency		15	A	
TxnTm	TransactTime		60	A	
Txt1	FreeText1	See 3.3	25007	O	
Txt2	FreeText2	See 3.3	25008	O	
Txt3	FreeText3	See 3.3	25009	O	
ExrMethod	ExerciseMethod	M=Manual	747		
PosID	PositionID		29012	A	Position ID for regulatory reporting
PackageID	PackageID		2489	O	Only present for positions of a basket (e.g. Equity Bespoke Basket Trades)
Hdr	Standard Header, see 112.1			A	
Pty	Parties				
ID	PartyID		448	A	Clearing Member ID
R	PartyRole	4=Clearing Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Exchange Member ID
R	PartyRole	1=Executing Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Account
R	PartyRole	38=Position Account	452	A	
Pty	Parties				
ID	PartyID		448	A	Subgroup+Trader Num., e.g. TRD001
R	PartyRole	12=Executing Trader	452	A	
Instrm	Instrument, see “Instrument component”		–		
Qty	PositionQty	–	–		

Position maintenance

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
Typ	PosType	TX=Transaction from Exercise	703	A	
Long	LongQty		704	A	Contains the exercised quantity
Qty	PositionQty	–	–		
Typ	PosType	PA=Adjustment Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	TOT=Total Transaction Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	ALC=Allocation Trade Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	

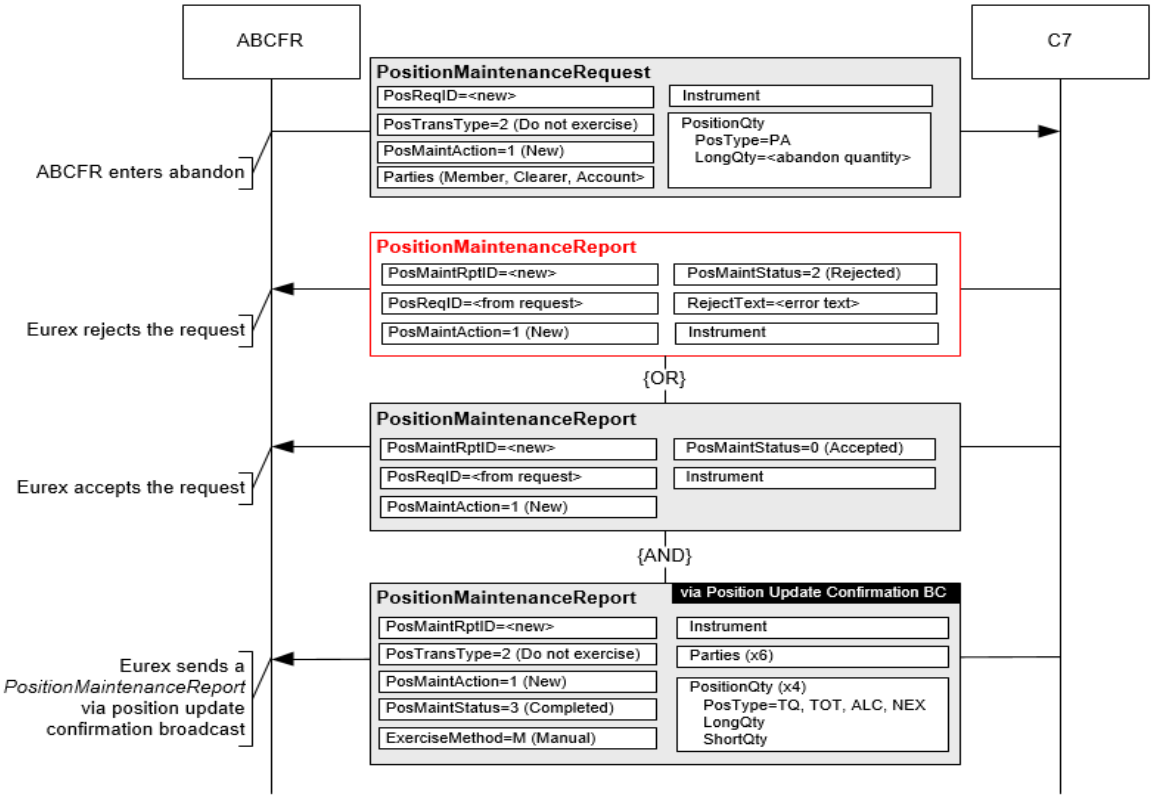
1.Custom-defined use, currently not part of the standard *PosMntRpt*.

5.3 Abandon

Open Long quantities can be blocked for automatic exercise via the *Abandon* request.

5.3.1 Abandon message workflow

Position maintenance



5.3.2 Abandon request

In order to abandon an open long position, Members submit a *PositionMaintenanceRequest* message with the following structure:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
PosMntReq		–	–		
ReqID	PosReqID		710	Y	Will be returned in the *PosMntRpt* acknowledgment message, max. 20 characters alphanumeric.
TxnTyp	PosTransType	2=Do Not Exercise	709	Y	
Actn	PosMaintAction	1=New	712	Y	
BizDt	ClearingBusinessDate		715	Y	
PackageID	PackageID		2489	(Y)	Only required for positions of a basket (e.g. Equity Bespoke Basket Trades)
Txt1	FreeText1	See 3.3	25007		(Optional) Text fields. Max. 36 characters each.
Txt2	FreeText2	See 3.3	25008		
Txt3	FreeText3	See 3.3	25009		
Hdr	Standard Header, see 112.1			Y	
Clg.Mbr. Pty	Parties	–	–		
ID	PartyID		448	Y	Clearing Member ID

Position maintenance

	FIXML Name	Field/Component Name	Valid Values	FIX Tag	Req'd	Remarks
Exc.Mbr.	R	PartyRole	4=Clearing Firm	452	Y	
Exc.Mbr.	Pty	Parties	–	–		
Exc.Mbr.	ID	PartyID		448	Y	Exchange Member ID
Exc.Mbr.	R	PartyRole	1=Executing Firm	452	Y	
Account	Pty	Parties	–	–		
Account	ID	PartyID		448	Y	Account
Account	R	PartyRole	38=Position Account	452	Y	
	Instrmt	Instrument, see 11"Instrument component"		–	Y	
	Qty	PositionQty	–	–		
	Typ	PosType	PA=Position Adjustment	703	Y	
	Long	LongQty		704	Y	

5.3.3 Un-abandon/abandon adjustment

Previously abandoned position quantity can be un-abandoned. The message layout for an un-abandon is identical to the abandon request, but the *LongQty* (704) must be negative. Note that if the un-abandon quantity is higher than the previously abandoned quantity, the request will be processed only for the amount available for unabandon.

In order to abandon additional position, additional abandon request/s can be submitted. Message chaining between original and subsequent request is not required. The same applies to un-abandon.

5.3.4 Abandon positive acknowledgment

The Eurex Clearing FIXML Interface acknowledges the successful entry of an abandon request with a *PositionMaintenanceReport* message:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	Unique report ID
ReqID	PosReqID		710	A	Reference to the accepted request.
TxnTyp	PosTransType	2=Do Not Exercise	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	0=Accepted	722	A	
BizDt	ClearingBusinessDate		715	A	
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	A	

Hdr	Standard Header, see 112.1	A	

5.3.5 Abandon reject message

If the abandon request is rejected, a *PositionMaintenanceReport* message with *PosMaintStatus* "2=Rejected" will be sent. The reason for rejection will be contained in *RejectText (1328)*:

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	Unique report ID
ReqID	PosReqID		710	A	Reference to the rejected request.
TxnTyp	PosTransType	2=Do Not Exercise	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	2=Rejected	722	A	
BizDt	ClearingBusinessDate		715	A	
RejTxt	RejectText		1328	A	Contains the error message.
Instrmt	Instrument, see 11"Instrument component"		–		
Sym	Symbol		55	A	
Hdr	Standard Header, see 112.1			A	

5.3.6 Position update confirmation pursuant abandon

Once an abandon has been successfully processed, the interface sends a *PositionMaintenanceReport* via the position update confirmation broadcast.

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
PosMntRpt		–	–		
RptID	PosMaintRptID		721	A	
TxnTyp	PosTransType	2=Do Not Exercise	709	A	
Actn	PosMaintAction	1=New	712	A	
Stat	PosMaintStatus	3=Completed	722	A	
TrnsfrRsn	TransferReason		830[1]	A	Eurex internal transaction type: 127=Abandon
BizDat	ClearingBusinessDate		715	A	
Ccy	Currency		15	A	

Position maintenance

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
TxnTm	TransactTime		60	A	
Txt1	FreeText1	See 3.3	25007	O	
Txt2	FreeText2	See 3.3	25008	O	
Txt3	FreeText3	See 3.3	25009	O	
PosID	PositionID		29012	A	Position ID for regulatory reporting
PackageID	PackageID		2489	O	Only present for positions of a basket (e.g. Equity Bespoke Basket Trades)
Hdr	Standard Header, see 112.1			A	
Pty	Parties				
ID	PartyID		448	A	Clearing Member ID
R	PartyRole	4=Clearing Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Exchange Member ID
R	PartyRole	1=Executing Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Account
R	PartyRole	38=Position Account	452	A	
Pty	Parties				
ID	PartyID		448	A	Subgroup+Trader Num., e.g. TRD001
R	PartyRole	12=Executing Trader	452	A	
Pty	Parties				
ID	PartyID		448	A	Contains entering firm for simplified outsourcing. Contains Eurex ID or ECC in case of on-behalf actions by Eurex or ECC.
R	PartyRole	7=Entering Firm	452	A	
Pty	Parties				
ID	PartyID		448	A	Contains entering user for simplified outsourcing via GUI.
R	PartyRole	36=Entering Trader	452	A	
Instrm	Instrument, see “Instrument component”		–		
Qty	PositionQty	–	–		
Typ	PosType	TQ=Transaction Quantity	703	A	

Position maintenance

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
Long	LongQty		704	A	Contains the request and abandoned quantity. Deviations between requested and abandoned quantity are possible.
Qty	PositionQty	–	–		
Typ	PosType	NEX=Total Abandoned Quantity	703	A	Contains the total abandoned quantity for the requested position ID
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	TOT=Total Transaction Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	
Qty	PositionQty	–	–		
Typ	PosType	ALC=Allocation Trade Qty	703	A	
Long	LongQty		704	A	
Short	ShortQty		705	A	

1. Custom-defined use, currently not part of the standard *PosMntRpt*.

6 Risk protection and stop button message

The Eurex Clearing FIXML Interface reports those risk protection and stop button events that prevent a Member to continue with clearing operations. The respective stop and release messages will be broadcast via the workflow queue. Note that the interface cannot be used to set, modify, or release any risk parameter or stop action.

6.1 Risk protection

The Risk Protection facility allows for the definition of configurable risk limits as well as corresponding pre-defined measures following a breach of such limits. Limits are set both by Clearing Members for each of their Non-Clearing Members and by any Exchange Member for itself. Should the intraday margin calculation reveal an excess if any such limit, Eurex Clearing's risk management will swiftly communicate the limit breach to the trading layer, where the appropriate action assigned to the specific limit will be taken. Level 3 breaches, which lead to the stop of the respective Member, are reported via the Eurex Clearing FIXML Interface.

6.2 Stop button

Clearing Members can trigger a 'Stop' action on their Non-Clearing Members. Triggering a 'Stop' action has the following implications for the affected Member (clearing related actions are highlighted below in bold):

- The entry and modification of orders and quotes are rejected.
- All open orders and quotes are deleted.
- **Entry of off book-transactions is rejected.**
- **Give-up/take-up processing is rejected.**
- **Open off-book as well as give-up/take-up transactions are not deleted but the counterparty cannot approve the pending transactions.**
- **Transaction/position adjustment requests are rejected.**

Note that legal messages are only sent for the complete stop of a Member, stopping an individual user or subgroup (via Stop Trader Button) are not reported via the interface.

6.3 Message structure

Stop button events are reported via *UserNotification* message:

Always present, Optionally present ↓

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
UserNotifctn		–	–		
UserGrp	UserNameGrp	–	–	–	
UserName	UserName		553	A	
UserStat	UserStatus	10=User stopped 11=User released	926	A	
Txt	Text		58	A	Contains the legal message text, see below.
TxnTm	TransactTime		60	A	

Risk protection and stop button message

Always present, Optionally present ↓

FIXML Name	Field/Component Name	Valid Values	FIX Tag	Presence	Remarks
Hdr	Standard Header, see 112.1		–	–	
SID	SenderCompID	ECAG or ECC	49	A	
TID	TargetCompID		56	A	
Snt	SendingTime		52	A	

6.4 Legal message texts

Event	English Text	German Text
Stop Button	The Eurex Management Boards order the suspension of your admission to trading, as the orderly settlement of your transactions is no longer ensured or a probable cause exists that it is no longer ensured.	Die Geschaeftsfuehrungen der Eurex Boersen ordnen das Ruhen Ihrer Boersenzulassung an, da die ordnungsgemaesse Abwicklung Ihrer Geschaefte nicht mehr sichergestellt ist bzw. diesbezueglich ein begruendeter Verdacht besteht.
Level 3 Breach	Agreed conditions (Level 3 of Risk Protection - Pre-Trade Limits) are not adhered to; therefore, exchange admissions criteria are not fulfilled. The Management Boards of the Eurex Exchanges order herewith that the admission to trading is suspended.	Wegen Nicht-Einhaltung vereinbarter Auflagen (Level 3 des Risikoschutzes - Pre-Trade Limits) sind Voraussetzungen der Boersenzulassung nicht mehr erfuellt. Die Geschaeftsfuehrungen der Eurex-Boersen ordnen hiermit das Ruhen der Boersenzulassungen an.
Release	The exchange admission criteria are fulfilled again. Therefore, the Management Boards of the Eurex-Exchanges herewith revoke the suspension of the admission to trading.	Die Voraussetzungen der Boersenzulassung sind wieder erfuellt. Deshalb heben die Geschaeftsfuehrungen der Eurex-Boersen hiermit ihre Anordnung des Ruhens der Boersenzulassung auf.

7 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 Premier Global 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.

7.1 User-defined fields

FIX Tag	Field	Field Name	Data Type	Valid Values	Used in
25007	Txt1	FreeText1	String	See 3.3	TradeCaptureReport, PositionMaintenanceReport
25008	Txt2	FreeText2	String	See 3.3	TradeCaptureReport PositionMaintenanceReport
25009	Txt3	FreeText3	String	See 3.3	TradeCaptureReport PositionMaintenanceReport
25010	GUTxt1	GiveUpFreeText1	String	See 3.3	TradeCaptureReport
25011	GUTxt2	GiveUpFreeText2	String	See 3.3	TradeCaptureReport
25012	GUTxt3	GiveUpFreeText3	String	See 3.3	TradeCaptureReport
25040	Txt1	AllocFreeText1	String	See 3.3	TradeCaptureReport, AllocationReport, AllocationInstruction
25041	Txt2	AllocFreeText2	String	See 3.3	TradeCaptureReport, AllocationReport, AllocationInstruction
25042	Txt3	AllocFreeText3	String	See 3.3	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	See Volume 3	TradeCaptureReport

7.2 User-defined values

FIX Tag	FIXML Name	Field Name	Additional Valid Values	Remarks
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
829	TrdSubTyp	TrdSubType	1000 = Open/Close Adjustment 1001 = Text Adjustment 1002 = Trade Split 1005 = Average Pricing 1006 = De-merge	User-defined enumeration
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.
71	TransTyp	AllocTransType	7 = Restate	Temporary user-defined values; to be used until standard value has been defined by FPL.
1832	Clrd	ClearedIndicator	4 = Cleared with preliminary price	Temporary user-defined values; to be used until standard value has been defined by FPL.

7.3 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.

- *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.

7.4 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 does includes these fields in messages. Member applications validating against standard templates should assume that the field value is always 'D=Proprietary/Custom code'.