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Enhanced Trading Interface

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Contents

1 List of Abbreviations

Please find a list of all the abbreviations used in the document. The first time an abbreviation is introduced in the document it is written in brackets after the phrase.

Eurex ETI	Eurex Enhanced Trading Interface
Eurex MDI	Eurex Market Data Interface
Eurex EMDI	Eurex Enhanced Market Data Interface
Eurex RDI	Eurex Reference Data Interface
Eurex EOBI	Eurex Enhanced Order Book Interface
Eurex RDF	Eurex Reference Data File
Eurex Trader GUI	Graphical User Interface for access to basic trading functions for orders and Eurex Trade Entry service
Eurex Admin GUI	Graphical User Interface for Administration functions, for example, user maintenance
LF	Low-frequency session
HF	High-frequency session
UDF	User-defined field that is not part of the official FIX Specification
IOC	Immediate or Cancel Order
OCO	One Cancels the Other Order
BOC	Book or Cancel Order
CAO	Closing Auction Only Order
TES	Trade Entry Service

2 Introduction

The Eurex Exchange's T7 is the industry-leading, multi-asset trading platform of the Deutsche Börse Group, its affiliates and partners.

The system has best-in-class performance and is scalable to support markets of any size. It can be customized to support different types of markets.

The Eurex Enhanced Trading Interface (Eurex ETI) is the high performance interface designed for participants who require the highest throughput and the lowest latency for their transactions.

All application messages between the client and the Eurex ETI follow FIX V5.0 SP2 semantics including all officially approved extension packs.

A proprietary session layer and flat binary encoding is used in order to provide the best performance.

The Eurex ETI provides all trading functions of T7:

- Order handling
- Quote handling including quote activation and inactivation
- Execution notifications
- Market maker protection mechanisms
- Creation of a strategy
- Request for quote
- Cross request
- Trade Entry Service
- Access to private reference data (e.g., list of own users/sessions, trade enrichment rules)

Additionally the Eurex ETI enables participants to subscribe to private trading data:

- Drop copy for complete order history of all standard orders of a session
- Trade notifications for all sessions of the business unit

The following trading support information may be subscribed by each session:

- General messages from Eurex market supervision

Private risk control messages are automatically sent to each session of the corresponding trading and clearing business unit.

The Eurex ETI does not provide any market data, or administrative functions.

2.1 Purpose

The purpose of this document is to provide the documentation of the simulation version of the Eurex ETI interface to participants.

It describes the main concepts of the Eurex ETI as well as all message formats.

In addition to this document a corresponding XML representation and the schema files as well as C-Header files are published.

2.2 Readership

The main target group are technical staff within the participant firms. Chapter Message Formats provides the detailed message formats and fields. An introduction to the XML Interface Description and important message flows are provided in the appendix. The chapter Uniqueness of Identifiers documents criteria required for uniqueness of Ids.

3 Technical Overview

The Eurex Enhanced Trading Interface (Eurex ETI) is the high performance trading interface designed for participants who require the highest throughput and the lowest latency. This transactional interface is provided in parallel to the Eurex FIX Gateway whose target groups are FIX 4.2 and FIX 4.4 customers.

The Eurex ETI has the following main characteristics:

3.1 Message Based

The Eurex ETI is an asynchronous, message-based interface. The connection between the participant and T7 is established via a TCP/IP connection.

3.2 Low Footprint

Integration of the Eurex ETI interface into the participant's existing IT infrastructure is simplified due to the following:

- No special hardware is required.
- No exchange software has to be installed.
- Free choice of operating system, programming language and compiler versions.

3.3 Standard

In order to ease the implementation effort for participants, the Eurex ETI uses best practice methods taken from the financial industry, namely the use of the FIX Protocol standard.

3.4 Session Oriented

The Eurex ETI is a session oriented interface.

Participant applications connect to the trading system by Application Gateways that host the client sessions. A session is established by opening a TCP/IP session to the gateway.

The exchange provides a unique session identifier that is used when logging on. A Session ID can only establish one session at any time. Each participant application requires its own session.

Eurex ETI based applications receive information on orders and quotes which were entered in their own session. Several trading groups and traders of the same business unit may share a single session.

3.5 Backward Compatibility

Eurex ETI offers its enhancements with new XML and C-header files for each release. Use of these files can be deferred until the next releases under certain circumstances, because Eurex ETI supports the concept of layout-level backward compatibility. That means, in case of an application that was built for for one of the previous releases, Eurex ETI expects and sends the old layouts. Please refer to chapter 7.4 Overview of Supported Message Types for the details regarding the supported interface versions. New or modified field contents (valid values and/or usage), however, are not suppressed. In certain cases, even layout-level backward compatibility cannot be offered. Enhancements introduced within the new release cannot be used by applications that make use of the backward compatibility facility. Please note that XML and C-header files of the previous releases will not be re-distributed.

Therefore an application using the ETI interface should be able to deal with:

- new valid values as field content,
- usage changes of message fields,
- new message layouts in a broadcast stream.

3.6 Subscription Mechanism

The Eurex ETI provides information across sessions via a subscription mechanism. This includes trade notifications, TES maintenance notifications, TES trade notifications (all at a business unit level), the complete order history of standard orders of another session (listener broadcast), and public news messages.

3.7 Full Control in Case of a Failover

A heartbeat mechanism between the participant's application and T7 supports the detection of malfunctions of the underlying trading session between the participant and the Exchange gateway.

The Eurex ETI does not include any mechanism for automatic failover. Participant applications can implement a failover mechanism of their choice that supports their requirements. Please refer to chapter Failover for more information.

3.8 Architecture Throttle

The number of transaction requests transmitted to T7 per pre-defined time interval by each participant session is limited. This is to:

- prevent single participant sessions generating excessively high transaction rates, which might adversely affect the exchange's trading as a whole;
- guarantee fairness between participant sessions.

For more details, please refer to chapter 5.4 Throughput Limits .

3.9 Session Login and User Login Throttle

The number of session and user login requests transmitted to T7 per pre-defined time interval is limited. T7 will check both, the number of logins for a certain session and the number of logins for a certain user (via all sessions belonging to its business unit). For both, T7 will count the number of logins (per time interval). If that counter hits the limit, T7 will reject that login request and all the following ones (for either a certain session - session login, or a certain user - user login) within a "cooling" time interval. Then, T7 will re-set the related counter.

4 Service Description

4.1 FIX Semantics

All application messages between the participant and the Eurex ETI follow FIX V5.0 SP2 semantics including all officially approved extension packs.

Additionally user defined fields (UDF) and messages have been added to cover functional gaps in the FIX standard or to increase performance.

The following changes have been made for performance reasons:

- All rejections and errors on an application and session level are communicated via the FIX standard *Reject (3)* message.
- All parties are identified by individual UDFs instead of repeating groups. UDF tags and names were chosen in a way that supports automated translation to standard FIX repeating groups for parties.

The FIX messages are denoted in the following way:

- Message name (Message Type)

The FIX fields are denoted in the following way:

- Field name (FIX Tag)

FIX repeating groups and components are denoted in the following way:

- <Group name>

4.2 Party Identification

The **participant** is an entity accessing T7. The Eurex concept of a member remains in place, and will be represented by a "participant"' within the new system. When trades are sent to the clearing system, the participant will be replaced by its corresponding member-ID.

A participant may have several **business units** as independent entities taking part in trading at the exchange. Business units are identified by a business unit ID. A business unit belongs to a participant. The Eurex Enhanced Trading Interface deals only with the concept of a business unit.

A **user** is a person, such as a trader or an exchange market supervisor that interacts with T7. Users are identified by a user ID. A user belongs to one business unit. A user is a trader or administrator that logs on to the system to enter commands on the trading system.

Users can be assigned to a specific **trader group**, along with the *head trader* and *supervisor roles*:

- A user with a user level of **head trader** may modify or cancel orders of any user belonging to the same trader group.

- A user with a user level of **supervisor** may modify or cancel orders of any user belonging to the same business unit.

All requests that are received by the Eurex Enhanced Trading Interface (Eurex ETI), with the exception of session related requests, must carry the ID of a user that enters the request.

The user of the business unit needs to be provided by the request submitter in the *SenderSubID (50)* of the request header. All orders and quotes must carry the identification of a physical person that is legally responsible for the order or quote.

The following party roles and attributes are used in Eurex ETI:

Party	Description	Party Attributes	Relevant FIX Field
Participant	The participant is an entity accessing Eurex Exchange's T7.	Participant Short Name	RootPartyExecutingFirm(22401)
Business Unit	Indicates the company or a part of a company that is set up as an independent entity taking part in trading at the exchange.	Business Unit ID	PartyIDExecutingUnit (20059), RootPartyIDExecutingUnit (20459), PartyDetailIDExecutingUnit (20259)
User	A business unit can have multiple users. A user can be a trading user and/or an administrator.	User ID	Username (553), SenderSubID (50)
Owning User	User who owns the transaction.	Owning User ID	PartyIDExecutingTrader (20012), RootPartyIDExecutingTrader (20412), TargetPartyIDExecutingTrader (20612) RequestingPartyIDExecutingTrader (20812) PartyDetailIDExecutingTrader (20212)
		Owning User Short Name	RootPartyExecutingTrader (22412) PartyDetailExecutingTrader (22212)
Entering User	User who initiates/submits the order/quote transaction; could be the head trader or supervisor or a market supervision user.	Entering User ID	PartyIDEnteringTrader (20036)
Entering Entity	Identifies the entity that entered the transaction; might be market supervision, the participant or the clearing member.	Entering Entity ID	PartyIDEnteringFirm (20007) RequestingPartyIDEnteringFirm (20807)
		Entering Entity Short Name	RequestingPartyEnteringFirm (22807)
Trader Group	Users can be assigned to a specific trader group.	Trader Group	TargetPartyIDDeskID (20676) PartyDetailIDDeskID (22276)
Session	Identification of the session. A session belongs to a business unit.	Session ID	PartyIDSessionID (20055), TargetPartyIDSessionID (20655), RootPartyIDSessionID (20455)
Clearing Member	Clearing member identification.	Clearing Member Short Name	RootPartyClearingFirm (22404), RequestingPartyClearingFirm (22804)
Clearing Business Unit	Indicates the company or a part of a company that is set up as an independent entity taking part in clearing.	Clearing Business Unit ID	RootPartyIDClearingUnit (25026)

Party	Description	Party Attributes	Relevant FIX Field
Clearing House	A post trade facility.	Clearing House Short Name	RootPartyClearingOrganization (22421)
Take-up Member	Indicates the name of a member institution to which a give-up is designated.	Take-up Member Short Name	PartyIDTakeUpTradingFirm (20096) RootPartyIDTakeUpTradingFirm (20496)
External Member	Partner identification at the cooperation exchange (KRX, TAIFEX) is required for orders in the cooperation products.	External Member ID	PartyIDOrderOriginationFirm (20013), RootPartyIDOrderOriginationFirm (20413)
External Beneficiary	Mandatory final beneficiary account at the cooperation exchange (KRX, TAIFEX)required for orders in in the cooperation products.	Final Benificiary Account	PartyIDBeneficiary (20032), RootPartyIDBeneficiary (20432)
System	Executing system.	System ID	RequestingPartyIDExecutingSystem (20816)

UDF tags for Eurex ETI parties consist of an offset and the standard "enum" value of *PartyRole (452):*

- *PartyID (448)* has an offset of 20000
- *RootPartyID (1117)* has an offset of 20400
- *TargetPartyID (1462)* has an offset of 20600

UDF names for Eurex ETI parties consist of the standard FIX field name (*PartyID (448), RootPartyID (1117), TargetPartyID (1462)*) concatenated with the symbolic name of the standard "enum" value of *PartyRole (452)* as defined in the FIX Repository.

For example the Eurex ETI tag and field name for the user is *PartyIDExecutingTrader (20036)*.

4.3 Security Identification

Each Eurex product is processed on exactly one partition; a partition is a grouping of products. To optimize the routing to the corresponding partition, the product identifier needs to be provided in each order and quote transaction by the participant. The exceptions to this rule are Short Order Message Layouts, see chapter Short Order Message Layouts.

Both single and multi leg instruments are uniquely identified by the unique instrument identifier.

Additionally for multi leg instruments it is mandatory to specify the instrument type in all order requests.

Identifier	Description	Relevant FIX Tags
Product Identifier	The product identifier uniquely identifies a Eurex product.	MarketSegmentID (1300)
Instrument Identifier	The instrument identifier uniquely identifies an instrument in the core system.	SecurityID (48), SimpleSecurityID (30048)[1]
Instrument Type	Required for complex instruments, valid values are: 1 = Simple Instrument 2 = Standard Option Strategy 3 = Non-Standard Option Strategy 4 = Options Volatility Strategy 5 = Futures Spread 6 = Inter Product Spread 7 = Standard Future Strategy 8 = Pack and Bundle 9 = Strip 10= Flexible Simple Instrument	ProductComplex (1227)

4.4 Creation of a Strategy

The Create Strategy message can be used to create a specified complex instrument on Eurex.

The Eurex product identifier (*MarketSegmentID (1300)*), instrument type (*ProductComplex (1227)*) and the signature <*InstrmntLegGrp*> (description of the legs, their ratios and side) are mandatory attributes of the request.

Standard Options Strategies, Options Volatility Strategies, Standard Future Strategies, Pack and Bundle and Inter Product Spread require the entry of the strategy type (*SecuritySubtype (762)*). Please refer to functional product and instrument files on the Eurex website: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents.

If the complex instrument already exists or is created successfully, the Create Strategy Response message returns the complex instrument identifier (*SecurityID (48)*) and the signature of the complex instrument.

Note: The signature which is returned by the T7 architecture may differ from the signature which was sent in the Create Strategy message, e.g. in order to match a pre-defined strategy template. The same is true for instrument type (*ProductComplex (1227)*) and strategy type (*SecuritySubType (*762)).

[1] *SimpleSecurityID (30048):* Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in Reference Data of **Eurex RDI** and **Eurex RDF**.

Only after a specific complex instrument has been requested and created, is it possible to enter orders or quotes for this instrument.

Strategies which are created by users are always temporary and are cancelled during end of day processing if their order book is empty.

4.5 Creation of a Flexible Simple Instrument

The Create Flexible Instrument request can be used to create a user defined flexible instrument.

Supported Flexible Instruments are:

- Simple instruments (Options and Futures)

If the Flexible Contract already exists or is created successfully, the Create Flexible Instrument response message returns the flexible instrument identifier (*SecurityID (48)*) with the instrument type *ProductComplex(1227) = 10 (Flexible simple instrument)* and the signature of the Flexible Instrument.

Flexible simple instruments can be used only for TES trading.

4.6 Order Identifiers

Market Participants may choose one of the following **options for order identification**:

- Use a constant client order ID over the complete lifetime of an order, like it is currently supported in the Eurex Enhanced Transaction Solution interface.
- Standard FIX policy of client order ID chaining: client order ID must change on every modification and cancellation request.
- Use the exchange order ID.

Market participants may use the client order ID for order and order related message identification. Modification and cancellation of an order is supported both via the client order ID and the exchange order ID.

Once an order has a client order ID, it must have a client order ID for the rest of its life cycle. Respectively an order without a client order ID cannot be modified to have a client order ID later on in its life cycle.

4.6.1 Client Order ID

The FIX standard field *ClOrdID (11)* is used for the client order ID.

Note: T7 will not enforce market participants to use a new *ClOrdID (11)* for application messages related to a resting order; i.e. the *ClOrdID (11)* may stay the same during the life cycle of an order.

The standard FIX policy regarding usage of client order IDs is additionally supported by Eurex ETI:

- When modifying or cancelling an order, a new *ClOrdID (11)* must be provided.
- The order to be modified or cancelled is identified with the *OrigClOrdID (41)*. In this way the customer is able to find and track individual requests by their client order ID.

If a market participant changes the client order ID, the uniqueness of ClOrdID (11) is checked at entry time among currently live orders for the same instrument and session. Duplicate ClOrdID (11) values for the same session and instrument will be rejected with the exception of Immediate or Cancel (IOC) Orders.

4.6.2 Exchange Order ID

The exchange order ID is assigned by the matching engine on order entry and remains unchanged for the entire life time of the order, for example, an order modify does not result in a change of the exchange order ID.

An exchange order ID is guaranteed to be unique among all orders of the same product.

The FIX standard field *OrderID (37)* is used for exchange order ID.

4.7 Order Handling

4.7.1 Order Types

The following Eurex order types are supported via the Eurex ETI interface:

Order Type	Description	Relevant FIX Tags
Market	Market orders are not visible in the order book for any market participant and have no specific price limit, but are matched to the best available contra-side bid or offer.	OrdType (40) = 1
Limit	Limit orders include a specified price limit, and may not be executed at a price worse than that limit.	OrdType (40) = 2 Price (44)
Stop (Market)	Stop market orders create market orders when the specified trigger price is reached. Similar to market orders, stop orders are not visible in the order book for any market participant.	OrdType (40) = 3 StopPx (99)
Stop (Limit)	Stop limit orders create limit orders when the specified trigger price is reached. Similar to market orders, stop orders are not visible in the order book for any market participant.	OrdType (40) = 4 Price (44) StopPx (99)
One-cancels-the-other	An order that combines the functionality of a limit order and a stop (market) order, expressed as a single order. Traders will specify a limit price and a trigger price as part of one order.	OrdType (40) = 2 Price (44) StopPx (99)
Closing auction only	Closing auction only orders may be entered during the entire trading day, but are only active during the closing auction phase.	TradingSessionSubID (625) = 4

Order Type	Description	Relevant FIX Tags
Good-for-day (Day)	Day orders are deleted automatically in the next end-of-day processing.	TimeInForce (59) = 0
Good-till-date (GTD)	Order carries a specified date on which the order is automatically cancelled.	TimeInForce (59) = 6 ExpireDate (432)
Good-till-cancelled (GTC)	Order remains valid until it is executed, cancelled, or if the contract expires.	TimeInForce (59) = 1
Immediate or Cancel (IOC)	An IOC order is to be filled immediately, either completely or to the extent possible; the portion that cannot be filled immediately is cancelled.	TimeInForce (59) = 3
Book or Cancel	An order, which is placed as resting liquidity in the order book to ensure passive execution. If immediate (and hence aggressive) execution is possible, the order is rejected without entry into the order book.	ExecInst (18) = 6 (encoded as bit map with third bit being set)
Persistent	A persistent order is an order that is reinstated at the beginning of the Business Day (if valid for that Business Day) or after a Market Reset.	ExecInst (18) = H (encoded as bit map with first bit being set)
Non-persistent	Non-persistent orders are automatically cancelled at the end of the Business Day or after a Market reset. They are also cancelled in case of some system events (see Mass Cancellation Notification) and session connection problems or normal session logout.	ExecInst (18) = Q (encoded as bit map with second bit being set)
Standard	The complete order history can be recovered via retransmission requests. The order data is visible to all low-frequency sessions belonging to the same business unit. Standard orders can be persistent or non-persistent	ApplSeqIndicator (28703) = 1 (Recovery_Required)
Lean	For lean orders, the execution notifications can be recovered (via retransmission requests on the session data channel). All data on lean orders are visible only to the session that submitted the order. Lean orders are always non-persistent.	ApplSeqIndicator (28703) = 0 (No_Recovery_Required)

4.7.2 Cancellation

The owner of an order is the entering business unit, session and user. On behalf cancellation via a different session of the same business unit is supported. Head traders of the same trader group and the supervisor of the business unit may cancel on behalf of the owning user.

Cancelling an order will remove the remainder of a live order from the T7 architecture's order book.

The participant may either use the *OrigClOrdID (41,* unique per instrument) and the *TargetPartyIDSessionID(20655)* or the $OrderID$ (37, unique per product) to identify the corresponding order to cancel. The Eurex ETI interface will respond with an Execu*tion Report (8)* or *Reject (3)* message for confirmation or rejection respectively.

4.7.3 Modification

An order may only be modified if the request comes from the same user, or a supervisor, or a head trader from the same trader group. Modification by another session of the same business

unit is only supported for standard orders.

The participant may either use the *OrigClOrdID (41)* or the *OrderID (37)* to identify the corresponding order to modify. The Eurex ETI interface will respond with an *Execution Report (8)* or *Reject (3)* message for confirmation or rejection respectively.

The ownership of the modified order can be modified by the *OwnershipIndicator (28743)*. The Short Order Message Layout does not support the change ownership functionality.

Ownership Indicator (28743)	Description	Relevant FIX Tags
No change of ownership	No change of the order's ownership. The executing user is not changed	OwnershipIndicator (28743) = 0
Change ownership to execution trader	The entering trader becomes the owner of the order, i.e. is now the executing trader	OwnershipIndicator (28743) = 1

Orders that have been completely filled cannot be modified.

The following order attributes cannot be modified:

- Security identification: *MarketSegmentID (1300), SimpleSecurityID (30048), SecurityID (48), ProductComplex (1227)*
- *Side (54)*
- *TradingSessionSubID (625)*
- *ExecInst (18)*
- *ApplSeqIndicator (28703)*

The following restrictions apply to the modification of the field *OrdType (40)*:

- A Market Order (*OrdType (40)* = 1) may only be modified to a Limit Order (*OrdType (40)* = 2).
- A Limit Order (*OrdType (40)* = 2) may only be modified to a Market Order (*OrdType (40)* = 1).
- A Stop (Market) Order (*OrdType (40)* = 3) may only be modified to a Stop (Limit) Order (*OrdType (40)* = 4).
- A Stop (Limit) Order (*OrdType (40)* = 4) may only be modified to a Stop (Market) Order (*OrdType (40)* = 3).
- A One-cancels-the-other Order cannot be modified to a Market, Limit or Stop Order.

An order that is modified will lose its time priority, i.e. it will get a new priority timestamp, if

- *Price (44)* is modified in any way, or
- *OrderQty (38)* is increased, or

- *OrdType (40)* is changed, or
- *ExecType (150)* is "L = Triggered by system".

4.7.4 Total Order Quantity Modification

Participants need to specify the new total order quantity when modifying the field *OrderQty (38)*. This approach leads, from a participant's point of view, to a clear and deterministic behaviour by specifying a total execution limit. The previously executed quantity of an order is maintained and is used to calculate the new open quantity. If this is zero or less then the order will be cancelled.

During the lifetime of an order, the total quantity of the order is always equal to the sum of the open order quantity and the accumulated traded quantity:

$$OrderQty\ (38) = CumQty\ (14) + LeavesQty\ (151)$$

After an order has been cancelled (*OrdStatus (39*) is *"4 = Cancelled")*, the total quantity of the order is equal to the sum of the cancelled order quantity and the accumulated traded quantity, while the open order quantity is zero.

$$OrderQty\ (38) = CumQty\ (14) + CxlQty\ (84)$$

4.7.5 Self-Match-Prevention (prevention of cross matches)

The T7 system offers a Self-Match-Prevention mechanism to avoid matching (crossing) of orders and/or quotes of one business unit having the same value in the field *MatchInstCrossID (28744)*.

For orders, any Self-Match-Prevention event involved in a transaction is reported in the order response and/or notification by the field *Crossed (28745)* set to "1 = Cross rejected". In the case the order has not been deleted completely (*OrderStatus (39)* is not "4 = Cancelled"), the total order quantity of the order is reduced by the system and must be recalculated by the formulas given in chapter before.

For quotes, a Self-Match-Prevention event is reported in the Quote Execution Notification (10407) by the *QuoteEventReason (28733)* field set to "16 = Cross rejected". If the Self-Match-Prevention event leads to a partial deletion of the quote (*QuoteEventType (28539)* set to "2 = Modified quote side") the deleted quote quantity is given in *QuoteEvenetQty (28542)*.

4.7.6 Order Mass Cancellation

Using the Order Mass Cancellation Request, a user can cancel all orders within a specified instrument, user or session scope. The instrument scope can be extended to an entire product. The session scope can be extended to all sessions of the submitting user or may reference a single but different session.

Additionally, users are able to delete multiple orders on buy or sell side of the order book up to a particular price level. The request can only be sent for single instruments, Market orders will not be deleted when Price/side as filter criteria.

If the Order Mass Cancellation Request is rejected by the trading system, no orders have been deleted.

The following filter criteria can be specified:

Filter Criteria: Target Parties	Description
TargetPartyIDExecutingTrader (20612)	Cancel all orders owned by a user ID.
TargetPartyIDSessionID (20655)	Cancel all orders of a session depending on the authorization of the user role.
Price(44)	Price to which limit orders are deleted (only in connection with the Side filter attribute)
Side(54)	Side for which limit orders are deleted (only in connection with the Price filter attribute)

The user may filter on a specific owning session or the session scope can be extended to all sessions of the business unit.

A **head trader** may cancel all orders of any user belonging to the same trader group or for the complete trader group. Additionally the session may be used as filter criteria.

A **supervisor** may opt for the cancellation of all orders of any user, any trader group and any session of the business unit.

The omission of the filter criteria results in a mass cancellation request for all orders of the business unit in a product or instrument respectively.

Note: Mass cancellation confirmation is not provided on a single order or quote level. Using the filter *'Price'(44)* and *'Side'(54)*, affects only limit orders (Stop or Market orders are not affected). The owning session will be informed about the scope of the cancellation by a summary record with an exception list. Please find more information regarding unsolicited mass order cancellation in chapter Mass Cancellation Notification and Mass Cancellation Events.

4.7.7 Account Structure

The field *TradingCapacity (1815)* must be provided for orders. It designates if the trader is acting in the capacity of Agent, trading for its own account or acting as a market maker.

For quotes, the trader is implicitly always acting as a market maker.

Business Type	Description	Relevant FIX Tags
Agency	Market Participant is trading on behalf of clients.	TradingCapacity (1815) = 1

Business Type	Description	Relevant FIX Tags
Proprietary	Market Participant is trading for its own account.	TradingCapacity (1815) = 5
Market Making	Market Participant is acting as a Market Maker.	TradingCapacity (1815) = 6

The entry of a Eurex account type and number is supported via the *Account (1)* field. It designates the account type and number to be used for the order when submitted to clearing.

The field *Account (1)* needs to be provided only for orders.

Note: T7 will not evaluate the consistency between *TradingCapacity (1815)* and *Account (1)* for an order.

If the Clearing Account is missing or invalid, then it will be set by the clearing system according to the rules described in the Eurex document "Functional and Interface Overview", chapter "Clearing Account Rules"

4.7.8 Short Order Message Layouts

The Eurex ETI supports order message layouts with reduced message content for simple instruments: New Order Single (Short Layout) and Replace Order Single (Short Layout).

The reduced payload of these messages, which is similar to quote messages, provides improved latency.

For short order message layouts the following order attributes are implicitly set:

- Lean
- Limit order
- Product Identifier

The usage of *TimeInForce (59)* in short order message layouts is limited to the following options:

- Good for Day
- Immediate or Cancel (IOC)

Note: Orders entered via New Order Single (Short Layout) may only be modified via Replace Order Single (Short Layout).

4.7.9 Order Status and Execution Reports

The *Execution Report (8)* message is used to communicate many different events. The type of event is specified in the *ExecType (150)* field and the *OrdStatus (39)* field is used to convey the current status of an order.

The Eurex ETI will always send only one response message per request. Unsolicited events are communicated via notifications.

The following table shows different order scenarios and their usage of *OrdStatus (39)*, *ExecType (150)* and *ExecRestatementReason (378)* in the *Execution Report (8)* sent by the Eurex ETI Interface:

Scenario	OrdStatus(39)	ExecType (150)	ExecRestatementReason (378)
NEW ORDER			
Non-IOC order added without execution	0=New	0=New	101=Order added
Non-IOC order added with partial execution	1=Partially filled	F=Trade	101=Order added
Order (IOC or non-IOC) added with full execution	2=Filled	F=Trade	101=Order added
IOC order added without execution	4=Cancelled	4=Cancelled	105=IOC order cancelled
IOC order added with partial execution	4=Cancelled	F=Trade	105=IOC order cancelled

Scenario	OrdStatus(39)	ExecType (150)	ExecRestatementReason (378)
Attempt to add executable BOC order	4=Cancelled	4=Cancelled	212=BOC order cancelled
Stop order added and triggered without execution	0=New	L=Triggered	101=Order added
Stop order added and triggered with partial execution	1=Partially filled	F=Trade	101=Order added
Stop order added and triggered with full execution	2=Filled	F=Trade	101=Order added
Closing auction only order added outside of closing auction	9=Suspended	0=New	101=Order added
Attempt to add (and trigger) executable (stop) order but deleted due to SMP	4=Cancelled	4=Cancelled	101=Order added
(Stop) order added (and triggered) with partial execution and deletion of remainder due to SMP	4=Cancelled	F=Trade	101=Order added
REPLACE ORDER			
Unfilled order replaced (remaining non-IOC) without execution	0=New	5=Replaced	102=Order replaced 181=Ownership Changed[2]
Unfilled order replaced (remaining non-IOC) with partial execution	1=Partially filled	F=Trade	102=Order replaced 181=Ownership Changed[2]
Partially filled order replaced without execution	1=Partially filled	5=Replaced	102=Order replaced 181=Ownership Changed[2]
Order quantity replaced at or below executed quantity	2=Filled	5=Replaced	102=Order replaced 181=Ownership Changed[2]
Order replaced (remaining non-IOC) with partial execution	1=Partially filled	F=Trade	102=Order replaced 181=Ownership Changed[2]
Order replaced (to IOC or non-IOC) with full execution	2=Filled	F=Trade	102=Order replaced 181=Ownership Changed[2]
Order replaced to IOC without execution	4=Cancelled	4=Cancelled	105=IOC order cancelled 181=Ownership Changed[2]
Order replaced to IOC with partial execution	4=Cancelled	F=Trade	105=IOC order cancelled 181=Ownership Changed[2]
Stop order replaced and triggered without execution	0=New	L=Triggered	102=Order replaced 181=Ownership Changed[2]
Stop order replaced and triggered with partial execution	1=Partially filled	F=Trade	102=Order replaced 181=Ownership Changed[2]
Stop order replaced and triggered with full execution	2=Filled	F=Trade	102=Order replaced 181=Ownership Changed[2]
Closing auction only order replaced outside of closing auction	9=Suspended	5=Replaced	102=Order replaced 181=Ownership Changed[2]

Scenario	OrdStatus(39)	ExecType (150)	ExecRestatementReason (378)
Attempt to modify (and trigger stop) order becoming executable and deleted due to SMP	4=Cancelled	4=Cancelled	102=Order replaced 181=Ownership Changed[2]
(Stop) order modified (and triggered) with partial execution and deletion of remainder due to SMP	4=Cancelled	F=Trade	102=Order replaced 181=Ownership Changed[2]
Attempt to modify an order to BOC and becoming executable	4=Cancelled	4=Cancelled	212=BOC order cancelled 181=Ownership Changed[2]
CANCEL ORDER			
Order cancelled	4=Cancelled	4=Cancelled	103=Order cancelled
Order cancellation deferred due to instrument freeze	6=Pending Cancel	6=Pending Cancel	197=Order cancellation pending
Actual order cancellation after being initially deferred	4=Cancelled	4=Cancelled	199=Pending cancellation executed
Closing auction only order deleted outside of closing auction	9=Suspend	4=Cancelled	103=Order cancelled
Actual order deletion with partial execution after being initially deferred	4=Cancelled	F=Trade	199=Pending cancellation executed
UNSOLICITED EVENT			
Other user: Unfilled order replaced (remaining non-IOC) without execution	0=New	D=Restated	102=Order replaced 181=Ownership Changed[2]
Other user: Partially filled order replaced without execution	1=Partially filled	D=Restated	102=Order replaced 181=Ownership Changed[2]
Other user: Order quantity replaced at or below executed quantity	2=Filled	D=Restated	102=Order replaced 181=Ownership Changed[2]
Other user: Closing auction only order replaced outside of closing auction	9=Suspended	D=Restated	102=Order replaced 181=Ownership Changed[2]
Partial execution of order resting on book	1=Partially filled	F=Trade	108=Book order executed
Full execution of order resting on book	2=Filled	F=Trade	108=Book order executed
Market order triggered and partially executed	1=Partially filled	F=Trade	135=Market order triggered
Market order triggered and fully executed	2=Filled	F=Trade	135=Market order triggered
Resting stop order triggered with partial execution	1=Partially filled	F=Trade	172=Stop order triggered
Resting stop order triggered with full execution	2=Filled	F=Trade	172=Stop order triggered

Scenario	OrdStatus(39)	ExecType (150)	ExecRestatementReason (378)
Resting OCO order triggered with partial execution	1=Partially filled	F=Trade	164=OCO order triggered
Resting OCO order triggered with full execution	2=Filled	F=Trade	164=OCO order triggered
Closing auction only order executed with partial execution	9=Suspended	F=Trade	150=CAO order inactivated
Market order triggered with partial execution and complete deletion of remainder due to SMP	4=Cancelled	F=Trade	135=Market order triggered
Resting stop order triggered with partial execution and complete deletion of remainder due to SMP	4=Cancelled	F=Trade	172=Stop order triggered
Resting OCO order triggered with partial execution and complete deletion of remainder due to SMP	4=Cancelled	F=Trade	164=OCO order triggered
Unfilled closing auction only order moved into closing auction	0=New	D=Restated	149=CAO order activated
Partially filled closing auction only order moved into closing auction	1=Partially filled	D=Restated	149=CAO order activated
Closing auction only order (unfilled or partially filled) moved out of closing auction	9=Suspended	9=Suspended	150=CAO order inactivated
Restatement of unfilled order	0=New	D=Restated	1=Order book restatement
Restatement of partially filled order	1=Partially filled	D=Restated	1=Order book restatement
Restatement of closing auction only order (unfilled or partially filled)	9=Suspended	D=Restated	1=Order book restatement
Complete deletion of order due to SMP without execution	4=Cancelled	4=Cancelled	103=Order cancelled
Restatement: Partial deletion of unfilled order due to SMP without execution	0=New	D=Restated	1=Order book restatement
Restatement: Partial deletion of partially filled order due to SMP without execution	1=Partially filled	D=Restated	1=Order book restatement
Resting stop order triggered without execution	0=New	L=Triggered	172=Stop order triggered
Resting OCO order triggered without execution	0=New	L=Triggered	164=OCO order triggered
Resting market order triggered without execution and complete deletion due to SMP	4=Cancelled	4=Cancelled	135=Market order triggered

Scenario	OrdStatus(39)	ExecType (150)	ExecRestatementReason (378)
Resting stop order triggered without execution and complete deletion due to SMP	4=Cancelled	4=Cancelled	172=Stop order triggered
Resting OCO order triggered without execution and complete deletion due to SMP	4=Cancelled	4=Cancelled	164=OCO order triggered

Note: For performance reasons the Eurex ETI will use the standard FIX *Reject (3)* message for all rejections on application and session level.

4.7.10 Order Book Restatement

Order status inquiries are not supported by the Eurex ETI. Participants must maintain the state of orders based on the *Execution Report (8)* messages.

During the start-of-day phase and after a market reset event, all active orders of a session will be transmitted to the market participant via the respective session.

At first a Trading Session Event message is sent informing the participant about start-of-day or a market reset event per partition respectively, optionally followed by Extended Order Information messages for each restated order of the corresponding session and finally a Trading Session Event message is sent indicating the end of the restatement per product. Extended Order Information messages for restated order and end of the restatement message are only visible to LF sessions.

In case a session is cancelled by the member all open orders which were entered via this session will be deleted and will not be restated.

Note: Order book restatement messages (and the Trading Session Event messages mentioned above) are recoverable. The owning session can request a retransmission in the event it was not logged on at the time. Order book restatement messages (including the Trading Session Event messages mentioned above) are also sent on the listener broadcast. These messages are only visible to LF sessions.

4.8 Quote Handling

4.8.1 Quote Characteristics

A (double sided) quote establishes both a limit to buy and to sell within a single transaction. Quantities to buy and to sell are independent of one another. The T7 architecture supports one-sided as well as double-sided quotes.

A quote is owned by the session. A session may have only one quote per instrument. Sessions belonging to the same business unit may have different quotes in the same instrument, but only one quote per session. Quotes of the same business unit might be executed against each other.

A user may overwrite, modify or cancel any quote of another user that is owned by the same session.

[2] In case of a modify order combined with an order ownership change

One session cannot enter or modify individual quotes of another session.

Sessions may cancel all quotes or inactivate and reactivate the quotes of another session belonging to the same business unit.

Quotes are non-persistent; they are automatically cancelled in case of:

- Exchange system failure (i.e. market reset)
- Session logs out
- Session looses the connection to the trading gateway
- Session logs in twice via a different connection
- Mass Cancellation events
- At the end of the business day.

4.8.2 Maintaining Quotes

Quotes are entered using the Mass Quote message. A Mass Quote request may contain several single-sided or double-sided quotes for different instruments of the same product.

There can only be one quote for an instrument in a Mass Quote message. Actions can be different for each side of a single instrument, for example in a double-sided quote; a trader can cancel one side and replace the other side.

The Client Order ID is not supported for quotes; instead the participant defines a mass quote identifier (*QuoteID (117)*) for each Mass Quote message. The mass quote identifier is provided in each Quote Execution Notification (QuoteMsgID (1166)) and Trade Notification (*ClOrdID (11)*).

T7 has two methods for updating quotes:

- Quote Entry
- Quote Modification

Note: Quote Entry and Quote Modification cannot both be used within the same Mass Quote message.

The two types of quoting models are distinguished by the usage of different values in field *QuoteSizeType (28723)*:

Quoting Model	QuoteSizeType (28723)
Quote Entry	2 = Open Size
Quote Modification	1 = Total Size

Every **quote entry** simply overwrites an existing quote without considering an existing executed quantity. For each quote entry request, the user must specify the new price and the new quantity of the quote side. Under quote entry, there can only be one entry per instrument. If a two sided quote is entered then both sides must be in the same entry.

Accepted quotes are not confirmed in the Mass Quote Response unless additional information needs to be conveyed back to the submitter. The field *QuoteEntryStatus (1167)* identifies the status of quote entries of a Mass Quote that could not be processed as requested.

If an individual quote side of a double-sided quote in a mass quote request is rejected (for instance after the price reasonability check or the extended price range validation), then both sides of the quote for the instrument are not processed, and both sides of the current quote are cancelled; see Mass Quote Response message.

If however, the entire mass quote request is rejected, then any old quotes of the session remain unaffected; even if there had been new quotes for the corresponding instruments in the rejected mass quote request.

Participants may define via the Eurex Admin GUI trade enrichment rules for text fields or fields required for quoting in partner exchange products applied to trades resulting from quote executions.

Quote modification allows a trader to modify quotes with a total execution limit, similar to orders where the quantity specified by the trader is always a total order quantity. The previously executed quantity of a quote side is maintained and is used to calculate the new open quantity. If this is zero or less then the quote side will be cancelled. If the previous quote side is not found, for example as it has traded out, then the modification for that quote side is ignored.

The priority timestamp of a quote stored in the order book is preserved when the price is left unchanged and the open quote quantity is not strictly increased. Like for orders, when price and quantity are not modified, the priority timestamp is also preserved. In all other cases, the priority timestamp is refreshed.

To **cancel** a quote side, the quote quantity must be set to zero and the limit price field must be omitted. Only quotes entered via the same session can be cancelled with the *Mass Quote Request*.

Quote mass cancellation functionality is provided via Quote Mass Cancellation Request. With the help of this request it is possible to cancel all own quotes in a product as well as all quotes in a product of another session belonging to the same business unit. Please find more information regarding unsolicited mass cancellation in chapter Mass Cancellation Notification and Mass Cancellation Events.

4.8.3 Quote Activation/Inactivation

Quotes of a given session can be activated/inactivated on two different scopes:

- the product scope,
- the product and instrument type scope.

Quotes are inactivated by setting the status "quotes inactive" on the applied scope. In this case the system will hide all inactive quotes from trading. Quote activation is not meant to be used for liquidity taking trading strategies.

When "quotes inactive" is set for a session on a specific scope, none of the quotes of that session for that scope participate in matching nor are visible in the order book depth. The trader can continue to add, modify, and cancel individual quote sides for this session and scope, while all these quotes neither participate in matching nor are visible to the market.

The participant may set the status "quotes inactive/quotes active" for a session and scope using the Quote Activation Request and specifying *MassActionType (1373)*. Please note that in case the Market Maker Protection mechanism is applied for the session, Quote Activation Requests can only be submitted on the scope of the applied Market Maker Protection parameters.

The status "quotes inactive/quotes active" is persisted for the current business day. After a system failover, all quotes are cancelled, but the latest status (quote active/quotes inactive) of a session and scope will remain in place after the failover. At the start of a new business day the default status for all sessions and scopes is "quotes active".

Note: The processing of the Quote Activation Request (for activation) will be slowed down by the core system. As a consequence, the first-in/first-out principle for a certain instrument of a transaction set including a Quote Activation Request (for activation) is not guaranteed any more.

The processing of the Quote Activation Request (for inactivation) will not be slowed down.

4.8.4 Market Maker Protection

A market maker protection mechanism is provided to prevent too many simultaneous executions on quotes provided by a Market Maker.

Market maker protection parameters can be specified for a session on two different scopes:

- the product scope,
- the product and instrument type scope.

Market maker protection parameters can be specified on either the product scope or the product and instrument type scope. Both scopes can not be used in parallel for one product on one session. Please note that for 'Inter Product Spreads' the Market Maker protection mechanism is not available.

The participant may use the Market Maker Parameter Definition request to define, overwrite or delete market maker protection parameters. To delete market maker protection parameters for a session and scope, all market maker protection parameters must be set to zero. The Inquire Market Maker Parameters can be used to retrieve the recent market maker protection parameter for a session and product on all scopes.

The Market Maker Parameters are:

- ExposureDuration (1629): The time frame where the market maker protection parameters are counted (sliding time window).

- CumQty (14): Volume counter that counts the total number of traded contracts.
- PctCount (28615): The Percent counter sums up each trade as a percentage of the original volume.
- Delta (7966): The Delta counter holds for futures the difference of bought future contracts and sold future contracts. For options it is the the difference of (long calls + short puts) and (short calls + long puts).
- Vega (7968): The Vega counter (applicable for options only) holds the absolute number of purchased contracts minus sold contracts.
- If a threshold is exceeded then:
- "quotes inactive" is set for the session and scope, i.e. quotes are inactivated on the respective scope,
- the threshold counter will be automatically reset on the respective scope,
- a Quote Activation Notification message (Session Data, retransmittable) for the scope of the threshold counter is sent to the respective session.

4.9 Trade Entry Service (TES)

Eurex Trade Entry Services (Eurex TES) enables Trading Participants to enter off-book transactions in standardised and tailor-made contracts.

The following TES activities are supported by the T7 interface:

- Enter a TES Trade
- Modify a TES Trade
- Delete a TES Trade
- Approve a TES Trade
- Upload a TES Trade

Eurex Trade Entry Services on T7 will support the following TES trade types (trdType(828)):

- Block Trade Service.
- Exchange for Physicals (EFP) Fin which contains a cash reference to specific bonds.
- Exchange for Physicals (EFP) Index which contains a cash reference to an equity basket.
- Exchange for Swaps (EFS) which contains a cash reference to a swap contract.
- Vola Trade Service which contains a reference to an options off-book (Block TES Trade) trade. On-exchange options trades are not allowed to be used as reference for a Vola trade.

- Trade At Market (TAM) for off-book trades on Total Return Futures (TRF) with custom index value.

The TES Types defined above are independent from the instrument types and can be made available for a specific instrument type (*ProductComplex(1227)*).

A subscription to the TES Maintenance broadcast stream is needed for the implementation of TES.

4.10 Price Validity Checks

There are different price validations for orders and quotes, both considering the most recent best bid and best ask price.

4.10.1 Price Reasonability Check

When entering or replacing an order or quote, the user may opt for a check ensuring that the entered price does not differ significantly from the market. The field *PriceValidityCheckType (28710)* provides the following options:

- Valid value "0" = None
- Valid value "1" = Optional
- Valid value "2" = Mandatory

The "optional" differs from the "mandatory" Price Reasonability Check in the following way:

If the best bid and best ask prices are not available or if their spread is not reasonable, an additional reference price (the last traded price or the theoretical price) is taken into account. If the additional reference price is also not available, the incoming order or quote is

- accepted without performing a price validation in case the submitting user chooses "**optional**", or
- rejected in case the submitting user chooses "**mandatory**" .

4.10.2 Extended Price Range Validation

In case no Price Reasonability Check was performed, the Extended Price Validity Check is applied which ensures that no erroneous price crosses through the market.

For more details please refer to the document "Eurex Exchange's T7 Functional Reference".

4.11 Trade Notifications

4.11.1 Trade Characteristics

If subscribed to the Trade broadcast (see chapter 6.9 Broadcast), a session will receive Trade Notification messages that confirm each trade for the entire business unit.

Notifications about trades are only provided on the T7 architecture via *Trade Capture Report (AE)* messages. Information provided via *Execution Reports (8, U8)* is indicative only and needs to be confirmed via a *Trade Capture Report (AE)*. For further details see chapter Preliminary Execution Report and Legally Binding Trade Notifications

T7 will send out the Trade Notification message for each order and quote execution to the trading and clearing business units involved. The receiving clearing business unit may belong to a different participant.

For trades in complex instruments, the Trade Notification message will be generated for each instrument leg executions.

4.11.2 Trade Report Types

The TradeReportType (856) indicates the type of the trade report type.

Scenario	TradeReportType (856)
Final Trade	0 = Trade
Preliminary Trade	1 = Alleged
Approved TES Trade	2 = Accept
Modified Trade	5 = No/Was (Replaced)
Cancellation of a TES Trade	6 = Trade Report Cancel
Trade Reversal	7 = (Locked-In) Trade Break
Submitted TES Trade	11= Alleged New
Modified TES Trade	13= Alleged No/Was

4.11.3 Trade Reconciliation

There are several identifiers that can be used to associate an *Execution Report (8) or a Quote Execution Report (U8)* with *Trade Capture Reports (AE)* and public trades on the market data interface. Please find an example message flow in the appendix Trade reconciliation and identifiers.

Every **match event** with one or more executions (**match steps**) in a simple or complex instrument results in only one *Execution Report (8) or a Quote Execution Report (U8)* message for each order or quote respectively. A Trade Notification will then be sent to confirm each trade at each price level. For complex instruments, there is a Trade Notification for each leg execution of the instrument.

Every match step occurring at the exchange has an identifier that is provided in the field *FillMatchID (28708)* in the *Execution Report (8)*, *QuoteEventMatchID (8714)* in the *Quote Execution Report (U8)* and *TrdMatchID (880)* in the Trade Notification. This identifier allows participants to link trade capture reports and the corresponding execution report. The same identifier is placed into the field *MDEntryID (278)* of the market data incremental feed in the Eurex Enhanced Market Data Interface (EMDI) so that the trade can also be tracked in the market data feed.

The *TradeID (1003)* field in the Trade Notification in Eurex ETI uniquely identifies all order leg allocations referring to the same matching event, simple instrument and price. The *TradeID (1003)* is equivalent to the trade identifier "TrdMatchID" in Eurex Clearing.

The field *SideTradeID (1506)*, which is unique for a product and business day, in the Trade Notification provides the private identifier of an order or quote match step event, which can be reconciled with the corresponding *Execution Report (8)* for orders and *Execution Report (U8)* for quotes the following way:

- For order match events in simple instruments, the *Execution Report (8)* message provides the order execution ID on each price level, *FillExecID (1363)*.
- For order match events in complex instruments the *Execution Report (8)* message provides the order execution ID on each price level and additionally the order leg execution ID, *LegExecID (28725)*.
- For quote match events in simple instruments the *Quote Execution Report (U8)* message provides the quote side execution ID on each price level, *QuoteEventExecID (28711)*.
- For quote match events in complex instruments the *Quote Execution Report (U8)* message provides the quote side execution ID on each price level and additionally the quote side leg execution ID, *LegExecID (28725)*.

Match Reporting	Execution Report (8), (U8)	Trade Notification
Trade event on instrument level: public trade volume reporting	FillMatchID (28708), QuoteEventMatchID (8714)	TrdMatchID (880)
Identifier for all leg allocations referring to the same simple instrument		TradeID (1003), OrigTradeID (1126)
Order in simple instrument	FillExecID (1363)	SideTradeID (1506)
Order in complex instruments	LegExecID (28725)	SideTradeID (1506)
Quote in simple instrument	QuoteEventExecID (28711)	SideTradeID (1506)
Quote in complex instrument	LegExecID (28725)	SideTradeID (1506)

4.12 Cross Request

A cross trade is a trade where a participant trades against an own order in the order book. In a pre-arranged trade, orders from at least two members are executed against each other as previously negotiated. Participants wanting to consciously enter cross and pre-arranged trades into T7, must preceded them with the entry of a cross request.

A trader sends the Cross Request message which is then published via the market data interfaces to all other participants, to alert them of the intention to trade with an own order or to conduct a pre-arranged trade.

The cross request contains the security identification (product and instrument id combination) and the *OrderQty (38)*, which is mandatory for regulatory reasons. The quantity is valid for both sides of the cross request.

4.13 Request for Quote

The request for quote functionality is used by a trader to ask market makers to enter a quote in a specified instrument. This functionality is supported in the Eurex ETI by the Quote Request message. All requests for quote are published via the market data interfaces to all other participants.

Every Quote Request message contains the security identification (product and instrument id combination). *Side (54)* and *OrderQty (38)* are optional attributes.

A Quote Request message might be rejected with an error message indicating a previous request for quote has been already processed recently.

Note: Each request for quote is validated against the available quantities at the best price and the corresponding bid/ask spread in the market. A *Reject (3)* message might indicate that the bid/ask spread and the quantities in the market are currently sufficient.

4.14 Listener Broadcast

T7 offers 'drop copies' for standard orders (not for lean orders) to sessions within the same business unit. This service is provided on session level; for example each listener session may subscribe to listener broadcast data of one specified session or all sessions of a business unit. The parallel subscription to listener data of more than one session of a business unit is supported.

The listener broadcast provides information of the complete order history of standard orders of a session and can be retransmitted.

Complete order history means here: all changes to an order happening on the current business day.

4.15 News

The News message provides public information from the Eurex market supervision.

This public stream provides a unique sequence number to support retransmission, i.e. news messages are recoverable. The retransmission protocol includes the access to historical news, i.e. there is no cut at the end of the business day.

4.16 Risk Control

The Eurex ETI supports advanced risk protection services. There are the following message formats:

- When a breach on a certain level of risk limits occurs, the participant will be informed via the Risk Notification message.
- Entitlement updates triggered from the Clearing system affecting the business unit are communicated via the Entitlement Notification message.
- Entitlement updates triggered within the Trading system (GUI) affecting the business unit or the trader are communicated via the PartyActionReport message.
- Legal text messages in case of suspension from trading will be provided via the Legal Notification message.

This private stream is automatically sent to each session of the corresponding business unit and clearing unit, no subscription mechanism is supported.

Each Risk Control broadcast message provides a unique sequence number and can be retransmitted.

Note: The advanced risk protection parameter maintenance remains on the current Eurex platform; hence maintenance of these parameters is not possible via the Eurex ETI, the new Eurex Trader GUI or the Eurex Admin GUI.

4.17 Service Availability

The Service Availability message provides information on the availability of all services on different partitions. Retransmission is not supported for this stream, i.e. service availability messages are not recoverable.

Subscription is handled via the Subscribe message. As filter criteria for subscription a single partition or all partitions may be specified. The Subscribe Response message confirms the subscription followed by Service Availability messages providing the current status of all services on all partitions. Any status change of a service would then be communicated via a new Service Availability message.

The following five services reside on a partition:

- *MatchingEngineStatus (25005*): Order/Quote Management service - informs if trading is active for a grouping of Eurex products.
- *TradeManagerStatus (25006):* Trades service - informs about the availability of the retransmission service of trades for a grouping of Eurex products.
- *ApplSeqStatus (28732):* Retransmission of Order/Quote Events service - informs about the availability of the retransmission services for order and quote events (session data and listener data) for a grouping of Eurex products.
- *TradeEntryServiceStatus (25048):* Trade Entry Service informs if Trade Entry Service is active for a grouping of Eurex products.

- *TradeEntryServiceRtmStatus (25050):* informs about the availability of the restransmission service for trade entry service data for a grouping of Eurex products.

In addition to the (availability) status, the current business day of the related service is provided. The business day defines the visibility scope for retransmission data. Only data related to the current business day can be requested for retransmission.

The Eurex ETI Gateway rejects requests if their target service is not available on the respective partition. If a request has no target service, the request processing is independent of the published service states.

If a certain service on one or even on all partitions becomes unavailable, the system will

- NOT logout any user
- NOT logout any session
- NOT cancel any subscription
- NOT delete any orders (persistent or non-persistent) or quotes

4.18 Mass Cancellation Notification and Mass Cancellation Events

Mass cancellation notification is not provided on a single order or quote level. The FIX message format *OrderMassActionReport (BZ)* message is used for responses and notifications. The owning session will be informed about the scope of the cancellation by a summary record. The summary record will also provide the entering parties involved and the reason for the mass cancellation.

Orders that couldn't be cancelled due to an incompatible instrument state are provided with their client order ID (*NotAffOrigClOrdID (1372)*) and Exchange Order ID (*NotAffectedOrderID (1371)*) in the <NotAffectedOrdersGrp>.

Instruments where quotes couldn't be cancelled due to an incompatible instrument state are provided with their Instrument ID (*NotAffectedSecurityID (28702)*) in the *<NotAffectedSecuritiesGrp>.*

Eurex Exchange's T7 informs additionally about events that implicitly led to the mass cancellation of orders or quotes via the Mass Cancellation Event message:

Mass Cancellation Event	Persistent Orders	Non-persistent Orders	Quotes
Product Holiday	No	No	Yes
Product Halt	No	Yes	Yes
Instrument Suspension	No	No	Yes[3]
Strategy Cancellation	Yes	Yes	Yes
Volatility Interruption Product level	No	Yes	Yes
Volatility Interruption Instrument level	No	Yes	Yes
Product temporarily not tradeable	No	Yes	Yes

Mass Cancellation Event	Persistent Orders	Non-persistent Orders	Quotes

There is no notification for the cancellation of orders and quotes during the end-of-day processing.

4.19 Trading Session Events

Trading session events triggered by the T7 architecture are communicated to **all** trading and listener sessions via the Trading Session Event message. It is part of the session data stream and the listener data stream, regardless if orders or quotes were entered for a product by the session.

Trading session events might imply mass cancellation events, where no explicit mass cancellation notifications are provided; for details see the following table:

Trading Session Event	Level	Persistent Orders	Non-persistent Orders	Quotes
Start of Service	Partition	No	Yes	Yes
Market Reset	Partition	No	Yes	Yes
End of Restatement[4]	Product	N/A	N/A	N/A
End of Service	Partition	No	Yes	Yes
Service Resumed	Product	N/A	N/A	N/A

For all Trading Session Event messages to be sent out on Partition level (see above) the field MarketSegmentId is not set.

4.20 Timestamps

All Eurex ETI timestamps will provide date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).

The Eurex ETI provides the following timestamp information:

Timestamp	FIX field	Description
Transaction timestamp	ExecID (17), MassActionReportID (1369), QuoteResponseID (693), SecurityResponseID (322), MMParameterReportID (28717)	Taken when a transaction is functionally processed and used as a unique message identifier per product for messages sent by the Eurex ETI. *ExecID (17)* maps to $MDEntryTime$ *(273)*in Eurex EMDI for order and quote events.

[3] For Suspended instruments, quotes are cancelled, if the instrument state is "Restricted" or "Closed".
[4] Order Book Restatement is only provided for Low Frequency Sessions (LF), see chapter Session Concept.

Timestamp	FIX field	Description
Entry timestamp	TrdRegTSEntryTime (21009)	Time of the creation of the order. It will be set when an order is received and processed by the Matching Engine. This timestamp is only provided for Standard Orders.
Priority timestamp	TrdRegTSTimePriority (21008)	Is initially set to the entry timestamp and then gets re-stamped when the order looses time priority, see chapter Modification. This timestamp is only provided for Standard Orders.
Creation timestamp	LastUpdateTime (779), OrigTime (42)	Creation Time of a strategy, respectively of market supervision News.
Gateway request in	RequestTime (5979)	Provides the time the Eurex application has read an inbound message on a gateway from the TCP socket.
Gateway request out	RequestOut (7764)	Provides the time the Eurex application has sent an outbound message from a gateway to the matching engine.
Gateway response in	ResponseIn(7765)	Provides the time the Eurex application has received an inbound response message on a gateway from a matching engine.
Gateway response out	SendingTime (52)	Provides the time the Eurex application has written an outbound message on a gateway to the TCP socket.
Matching engine in	TrdRegTSTimeIn (21002)	Provides the time the Eurex application has received an inbound message on a matching engine.
Matching engine out	TrdRegTSTimeOut (21003)	Provides the time the Eurex application has sent an outbound message from a matching engine.
Gateway notification in	NotificationIn(25043)	Provides the time the Eurex application has received an inbound notification message on a gateway from a matching engine.

5 Connectivity and Session Parameters

5.1 Session Concept

The Eurex ETI interface is a session oriented interface whereby the session is the basic scope of the interaction with the T7 architecture. Several users may share a single session, but every session may only be instantiated once. Each TCP/IP connection may only support one session instance.

The receiver of the direct response to a request sent to the gateway is always the submitting session. Additionally the session is informed about system events and all unsolicited messages referring to status changes of orders and quotes belonging to that session.

The Eurex ETI interface will supports three session types: low frequency sessions for regular trading, low frequency session for back office, and high frequency session.

The following table provides an overview on the functionality supported by the different session types:

Functionality	Low Frequency Session (LF) – Regular Trading	Low Frequency Session (LF) – Back Office	High Frequency Session (HF)
Standard Order	Yes	No	No
Lean Order	Yes	No	Yes
Persistent Order	Yes	No	No
Non-persistent Order	Yes	No	Yes
Order Book Restatement	Yes	Yes	No
Short Order Message Layouts	Yes	No	Yes
Quotes	Yes	No	Yes
Maintaining orders of another session (same business unit)	Yes	No	Yes[1]
Maintaining quotes of another session (same business unit)[2]	Yes	No	Yes
Listener Broadcast	Yes	Yes	No
Trade Broadcast	Yes	Yes	No
Trade Reversals	Yes[3]	Yes	No
News Broadcast	Yes	Yes	No
Risk Control Broadcast	Yes	Yes	Yes
TES Maintenance Broadcast	Yes	Yes	No
TES Trade Broadcast	Yes	Yes	No
Market Maker Parameter request for the own session	Yes	No	Yes
Market Maker Parameter request for another session	Yes	No	No
Service Availability Broadcast	Yes	Yes	Yes
Session List Inquire	Yes	Yes	No
User List Inquire	Yes	No	Yes
User Logon	Yes	No	Yes
Trade Enrichment List	Yes	Yes	Yes
Request for Quote	Yes	No	Yes
Cross Reques	Yes	No	Yes
TES trading	Yes	No	No

[1] Only Order Mass Cancellation and Cancel Order Single is supported via HF sessions.
[2] Only QuoteActivation and Quote Mass Cancellation is supported via both, LF and HF session.
[3] Trade Reversals are part of the Trade Broadcast.

5.1.1 Low Frequency Session (LF) – Regular Trading

This session type supports the complete Eurex ETI functionality. It is specially aimed at participant applications that rely on the complete order history to be recoverable. Although the submission of for example non-persistent and lean orders or quotes is supported.

Modification for another session of the same business unit is only supported for standard orders.

A LF session may also be used to subscribe broadcast streams, for example: Listener broadcast, trade notifications.

5.1.2 Low Frequency Session (LF) – Back Office

This session type supports only a subset of the Regular Trading Low Frequency Sessions. Please refer to the table above for the details.

5.1.3 High Frequency Session (HF)

This session type is aimed at high frequency trading; only executions of orders and quotes and foreign events may be recovered.

The submission of standard orders is not supported by this session type.

The HF session type does not support the subscription of the broadcasts listener, trades, and news.

Mass cancellation and quote activation/inactivation for another session is supported.

5.2 Identification and Authentication

The Eurex ETI has a three-step logon procedure, with a Connection Gateway Request message to retrieve the assigned application gateway from the connection gateway, followed by a Session Logon at the assigned gateway and followed by one or multiple User Logon messages.

5.2.1 IP Addresses and Ports

At first the participant must establish a TCP/IP session to the Connection Gateway — the IP/port numbers are provided by the exchange. Participants will be provided with a "Primary" and "Secondary" Connection Gateway address via the member portal. If the connection to the primary Connection Gateway fails, participants should connect to the secondary Connection Gateway.

Once that connection is established, the participant sends a Connection Gateway Request message. The Connection Gateway will validate *PartyIDSessionID (20055)* and *Password (554)*, which are parameters provided by the exchange. The Connection Gateway cannot be used for any other purpose.

The Connection Gateway Response contains the IP/ports of the primary and secondary application gateway where the member application can establish an active Eurex ETI session. Once the Connection Gateway Response message is received, the Connection Gateway connection is closed.

The participant must now try to connect to one of the provided application gateways within 120 seconds. If the connection is not made within this time, the slots are released and the participant must start again from scratch.

For more details regarding network topology and how to deal with the Connection Gateways please refer to the document "Eurex Exchange's T7 - Network Access to Exchange Applications".

5.2.2 Session Authentication

After requesting the Application Gateway addresses and ports the participant must open a TCP/IP connection to the specified gateway. The Session Logon message must be the first message sent by the participant authenticating the Eurex ETI session.

The gateway will validate *PartyIDSessionID (20055)* and *Password (554)*, which are parameters provided by the exchange. A successful logon will initiate a Eurex ETI session.

Note: The Session Logon message is not used to log on and authenticate a user on T7.

The following messages may be sent on a session without any authenticated trader:

- Session logon/logout
- Heartbeat messages
- Subscription and un-subscription of broadcasts
- Retransmission of recoverable data
- Trader authentication
- Session List inquire
- User List Inquire
- Trade Enrichment List Inquire

All other requests must be submitted with an authenticated trader name in the *SenderSubID (50)* of the message header.

5.2.3 User Authentication

The User Logon message identifies and authenticates a qualified user establishing access to the T7 architecture. A Eurex ETI session may be shared by several users belonging to the same business unit.

The participant must provide the binary **User ID** in the *Username (553)* field, and the corresponding password in the *Password (554)* field.

A successful user logon will grant the user access to the trading system. All further transactions that require a user scope from the session are validated in the gateway against an authenticated User ID, i.e. *SenderSubID (50)* in the message header.

Users may logon to the T7 architecture via all sessions of their business unit.

Multiple User Logon messages for a user via the same session are rejected.

Note: Eurex ETI uses binary identifiers for users (User ID) and business units (Business Unit ID). A mapping to the current Member (Business Unit Short Name) and Trader ID (User Login Name) is available in the Eurex Admin GUI.

5.3 Failover

In the event of a network connection failure, active Eurex ETI sessions will be disconnected from the gateway. There will be no automatic session failover if a connection to the gateway is lost.

In the event of a Eurex ETI gateway failure, active sessions will be disconnected.

If the active Eurex ETI session is ever disconnected, for any reason, the participant application must reconnect to the Connection Gateway by resending the Gateway Request message, and then receives a new gateway assignment.

Please note, that quotes and non-persistent orders (both, lean ans standard ones) are automatically deleted in such cases.

5.4 Throughput Limits

HF and LF sessions can differ in the number of requests per time interval allowed. Please refer to the document "Functional and Interface Overview", chapter "The Eurex Enhanced Trading Interface" available in the member section on the Eurex website for more information on the session types (and their throughput limits) which are available.

A participant application may send multiple messages without waiting for a response. However, the number of messages allowed within a given timeframe is limited by the use of throttles.

The limits are configured by the T7 architecture for each session type, and are provided to the participant application in the Session Logon Response message.

The limit parameters are upper limits and do not guarantee throughput rates. As loads fluctuate in the exchange system, actual throughput rates can vary.

The mechanism uses three components:

- Transaction limit
- Reject/disconnect limit
- Time interval

5.4.1 Transaction Limit

The transaction limit is the maximum number of messages that a participant application may send within a configured time interval without getting rejected (sliding window approach).

If a participant application exceeds the threshold "number of transactions per time interval", the exceeding request will be rejected and not queued. The unit of the time interval is milliseconds.

Required heartbeats do not count against the transaction limit.

For example, a transaction limit of 200 messages per second could be represented in the Logon (A) response message as:

ThrottleNoMsgs (1613) = 200

ThrottleTimeInterval (1614) = 1000

5.4.2 Reject/Disconnect Limit

The purpose of the Reject/Disconnect Limit is to protect the gateway from large amounts of invalid data. It defines the maximum number of sequential message rejects due to the violation of the transaction limit allowed by the Eurex ETI.

Once an acknowledgement has been sent, the reject/disconnect limit counter is reset to zero.

If the participant application continues to send messages which are rejected for exceeding the transaction limit and the reject/disconnect limit is exceeded, the Eurex ETI will disconnect the session.

For example, a disconnect limit of 500 rejects is represented in the Logon (A) response message as:

ThrottleRejectNoMsg (25002) = 500

5.5 Mass Cancellation on Disconnect

Quotes and non-persistent orders are automatically cancelled on session disconnect.

In case of a session loss or a session logout the following messages will be generated for all products where the Matching Engine cancelled non-persistent orders (either lean or standard orders) and/or quotes of the lost session:

- Order Mass Cancellation Notification (retransmittable, via listener broadcast and session data) for cancelled non-persistent orders (*MassActionReason (28721):* 6 = "Session Loss"). Potentially followed-up by Cancel Order Notification messages for each order of <NotAffectedOrdersGrp> that could not be cancelled due to an incompatible instrument state.

- Quote Mass Cancellation Notification (non-retransmittable, via session data) for cancelled quotes (*MassActionReason (28721):* 6 = "Session Loss"). Potentially followed-up by Quote Execution Notification (retransmittable, via session data) messages for each quote on an instrument in <NotAffectedSecuritiesGrp> that could not be cancelled due to an incompatible instrument state.

5.6 Mass Cancellation on Duplicate Session Login

Quotes and non-persistent orders of a session are automatically cancelled if the session tries to login again via a new connection to a gateway.

In such a scenario, the already logged in session stays logged in while the second session login (via a different connection) is rejected. The following messages will be generated for all products where the Matching Engine cancelled non-persistent orders (either lean or standard orders) and/or quotes of the session:

- Order Mass Cancellation Notification (retransmittable, via listener broadcast and session data) for cancelled non-persistent orders (*MassActionReason (28721):* 7="Duplicate Session Login"). Potentially followed-up by Cancel Order Notification messages for each order of <NotAffectedOrdersGrp> that could not be cancelled due to an incompatible instrument state.

- Quote Mass Cancellation Notification (non-retransmittable, via listener broadcast) for cancelled quotes (*MassActionReason (28721):* 7="Duplicate Session Login"). Potentially followed-up by Quote Execution Notification (retransmittable, via session data) messages for each quote on an instrument in <NotAffectedSecuritiesGrp> that could not be cancelled due to an incompatible instrument state.

6 Session Layer

The Eurex ETI interface uses a proprietary session layer. The Eurex ETI follows FIX 5.0 semantics; however the message headers and trailers have been modified to improve efficiency.

Each message in the Eurex ETI has a unique numeric *TemplateID (28500)* assigned to it in addition to the standard FIX *MsgType (35)* information provided in the header.

The Eurex ETI will echo the participant's *MsgSeqNum (34)* of the request header in the corresponding response header.

6.1 Flat Binary Encoding

ETI messages have a defined order of fixed-length fields and arrays of fixed-length elements. Eurex ETI avoids string fields wherever possible.

The arrays (repeating groups) consist of a counter (FIX NoXXX fields, indicating the number of array elements) and their fixed-length elements. In general, repeating groups are at the end of the ETI messages(see chapter Variable Arrays),

Binary values are presented in little endian byte order.

The length of ETI messages (*BodyLen (9)*) sent by the ETI gateway is always set to a multiple of 8. If there is a variable size string at the end of a message, it is "filled up" with binary zeroes.

Padding bytes required for proper alignment do not need to be initialized.

6.2 Logon

The participant application needs to open a TCP/IP connection to T7 during start-up.

The first message to be sent on the connection must be the Session Logon message.

If the Session Logon message is not sent within a certain time interval, the connection will be closed by the T7 architecture.

If the session logon fails, no further logon attempts will be accepted on that TCP connection. The application must drop the TCP session and restart the logon to the Connection Gateway.

6.3 Logout

The participant may log out the session using the Session Logout message.

The Eurex ETI will automatically drop a session if:

- The TCP/IP session is disconnected.
- If three consecutive heartbeats are missed or on receipt of too many Heartbeats
- If throttle reject/disconnect limit is exceeded.
- In case of severe protocol errors.

After a successful session logout, the participant should shut down the connection and close the socket.

The system will perform a forced logout overnight after which time the participant may log back in.

6.4 Heartbeat

The *HeartBtInt (108)* must be specified by the participant in the Session Logon message. This parameter specifies the period in which the Eurex ETI sends heartbeats to the participant and the interval the Eurex ETI checks for request messages from the application.

The Heartbeat message should be sent by the participant if no other message has been processed during the defined *HeartBtInt (108)* interval. It is used by the Eurex ETI gateway to monitor the status of the communication link to the ETI client during periods of inactivity.

A heartbeat interval of zero indicates that Eurex ETI will not take any action for missed heartbeats. This setting can only be used on test systems.

The minimum value is 100 milliseconds in the production system. The upper limit is 60 seconds.

If the field is not supplied, then the Eurex ETI will use a default value. The applied heartbeat interval is provided in the Session Logon Response.

Note: Heartbeats do not count against any of the throttle counters. Anyhow, a session sending too many heartbeats is disconnected by the system.

The Heartbeat Notification is sent by Eurex ETI based on the heartbeat interval, regardless if the participant application sends Heartbeat messages or not. It may be used by the ETI client to monitor the status of the communication link to the Eurex ETI gateway during periods of inactivity.

6.5 Reject

All rejections and errors on the application and session level are communicated via the FIX standard Reject (3) message; i.e. none of the fields in the request message other than *MsgSeqNum (34)* will be echoed.

6.6 Message Sequence Number

The *MsgSeqNum (34)* in the request header must increment with each message sent by the participant to the gateway, starting with the Session Logon message as sequence number 1.

The Eurex ETI will echo the participant's *MsgSeqNum (34)* of the request header in the corresponding response header.

In case of any unexpected sequence numbers, sequence number gaps, or duplicate sequence numbers, the request message will be rejected with a sequence number error, and the session will be disconnected.

Note: There is no recovery mechanism for message sequence numbers in the Eurex ETI. All participant connections (including a reconnection after a disconnection) are considered "new," and all Session Logon requests are expected to contain the message sequence number 1.

6.7 Application Message Sequencing

6.7.1 Application Message Identifier

All recoverable session and listener data sent by Eurex ETI will provide an application message identifier, *ApplMsgID (28704)*, to uniquely identify order and quote related data sent by the gateway.

With the help of the application message identifier, the participant is able to ask for a retransmission of recoverable order/quote data.

The same application message identifier is also provided in the Listener Broadcast (standard order drop copy).

The *ApplMsgID (28704)* has the following characteristics:

- It is unique per partition and business day.
- It is ascending during a business day until end-of-stream.
- Gap detection is not possible.
- It does not start at any particular number.
- Consists of 16 bytes, ordered with the highest significant byte first (as in big endian).

Memory comparison functions such as **memcmp()** can be used to compare two Application Message Identifiers:

- Two Application Message Identifiers ApplMsgID1 and ApplMsgID2 are equal, if the character array of size 16 of ApplMsgID1 and ApplMsgID2 are equal at all positions.
- The ApplMsgID1 is greater than ApplMsgID2, if at the first differing position i, the corresponding character ApplMsgID1[i] is greater than ApplMsgID2[i].
- The ApplMsgID1 is less than ApplMsgID2, if at the first differing position i, the corresponding character ApplMsgID1[i] is less than ApplMsgID2[i].

6.7.2 Application Message Sequence Number

Eurex ETI will assign an application message sequence number, the *ApplSeqNum (1181),* to messages related to Trade Notification, News and Risk Control (Risk Notification and Entitlement Notification).

The *ApplSeqNum (1181)* has the following characteristics:

- The first message will be the message sequence number 1.
- It is ascending during a business day until end-of-stream (Trade Notification).
- The message sequence will be gapless and allows gap detection.
- Trade notification: unique per business day, partition and business unit.
- News: unique per market.
- Risk Control: unique per business unit.

6.8 Session Data

Each session receives information on orders and quotes which were entered in their own session automatically without any subscription. The Session Data include Trading Session Event messages: start of service, market reset, end of restatement (for LF sessions only), and end of service.

For standard orders the complete order history may be recovered.

For lean orders and quotes only match events in the session scope may be recovered.

Session Data are recoverable, if and only if they have an *ApplMsgId (28704)*.

The complete history for standard orders is distributed via the listener broadcast, too. In these cases, both messages for (session and listener data) will have the same *ApplMsgId (28704)*.

Note: The retransmission message template used for order and quote events may differ from the session data response template. For more details, please refer to chapter Retransmit Response (Order/Quote Event).

6.9 Broadcast

A broadcast is an application message that is available to multiple sessions, such as Trades or News messages.

Sessions may receive the following broadcast types:

Broadcast	FIX Message Type	Application Identifier (1355)	Broadcast Message Identifier
Listener: complete order history of standard orders of a session	Execution Report (8), Trading Session Status (h), Order Mass Action Report (BZ)	5	ApplMsgID (28704)
Trades: Trade data on business unit level	Trade Capture Report (AE)	1	ApplSeqNum (1181)
News: Public general messages from Eurex market supervision	News (B)	2	ApplSeqNum (1181)
Risk Control: Private risk control messages	Party Risk Limits Update Report (CR), Party Entitlements Update Report (CZ)	6	ApplSeqNum (1181)
Service Availability: Provides information on the availability of service on a partition	User Notification (CB)	3	N/A
TES Maintenance: complete history of TES (enter, approve, modify, delete) excluding the TES trade data on business unit level.	Trade Capture Report (AE)	7	ApplSeqNum (1181)
TES Trade: TES trade data on business unit level	Trade Capture Report (AE)	8	ApplSeqNum (1181)

After a session is established, it is not subscribed to any broadcast, but the risk control broadcast; nevertheless unsolicited session data is received.

For broadcast subscription, the Subscribe message is used. Per request only one broadcast type, via *RefApplID (1355),* may be subscribed. The response provides a unique subscription identifier in *ApplSubID (28727).*

For broadcast un-subscription, the Unsubscribe message is used. Per request only one subscription, via *RefApplSubID (28728),* may be un-subscribed.

The following tables shows the results of different subscriptions:

RefApplID (1355)	SubscriptionScope (25001)	Result
Trade (1)	0xFFFFFFFF (no value)	All trade data of the own business unit.
News (2)	Market ID (1=XEUR, 2=XEEE)	All public general messages from the market supervision of the specified market.

RefAppID (1355)	SubscriptionScope (25001)	Result
Service Availability (3)	Partition ID	Availability of the services provided by the specified partition.
Service Availability (3)	0xFFFFFFFF (no value)	Availability of the services provided by all known partitions.
Listener Data (5)	Session ID	Complete history of standard orders (of the current business day) submitted via the specified session.
Listener Data (5)	0xFFFFFFFF (no value)	Complete history of standard orders (of the current business day) of the own business unit.
TES Maintenance (7)	0xFFFFFFFF (no value)	Complete history of TES data (of the current business day) of the own business unit.
TES Trades (8)	0xFFFFFFFF (no value)	All TES trade data of the own business unit.

Note: Broadcasts may only be subscribed by LF sessions with the exception of service availability, which are available on HF and LF sessions. The receipt of the risk control broadcast is required by the regulator for all sessions; therefore no subscription is needed.

The FIX Application Sequencing concept[1] is used for broadcasts on Eurex ETI:

- Each broadcast type is assigned a unique *ApplID (1180)*.
- Application-level messages are uniquely identified using a combination of *ApplID (1180)* and *ApplSeqNum (1181)* or *ApplID (1180)* and *ApplMsgID (28704)* respectively.

6.10 Recovery

6.10.1 Retransmission

Re-transmission is supported for recoverable session data and the broadcast types listener, trades, news, and risk control.

Since application message identifiers and sequence numbers are unique per partition, the *PartitionID (5948)* is a mandatory parameter for all retransmission requests.

For retransmission, the Retransmit and Retransmit (Order/Quote Event) message respectively is used.

With a re-transmission request, only data in the scope of one broadcast type and partition can be requested via *RefApplID (1355)* and *PartitionID (5948)*.

The FIX application level recovery concept can be used by the participant for selective recovery and late start restatements:

[1] See FIX 5.0 SP2 Specification, Vol.1

Recoverable Data	Scope	Application Message Sequencing	Application Identifier RefApplID (1355)	Retransmission Sequencing
Recoverable session data	session	ApplMsgID (28704)	4	ApplBegMsgID (28718), ApplEndMsgID (28719)
Listener broadcast (standard order drop copy)	session[2]	ApplMsgID (28704)	5	ApplBegMsgID (28718), ApplEndMsgID (28719)
Trades	business unit	ApplSeqNum (1181)	1	ApplBegSeqNum (1182), ApplEndSeqNum (1183)
News	market	ApplSeqNum (1181)	2	ApplBegSeqNum (1182), ApplEndSeqNum (1183)
Risk Control	business unit	ApplSeqNum (1181)	6	ApplBegSeqNum (1182), ApplEndSeqNum (1183)
TES Maintenance	business unit	ApplSeqNum (1181)	7	ApplBegSeqNum (1182), ApplEndSeqNum (1183)
TES Trade	Business unit	ApplSeqNum (1181)	8	ApplBegSeqNum (1182), ApplEndSeqNum (1183)

Optionally, the application message identifiers and respectively the application message sequence numbers provide the retransmission sequencing range. If no start value is specified, it is assumed to be "1". If ending range is absent, it is assumed to be infinity ("all available messages").

The retransmission response, Retransmit Response and Retransmit Response (Order/Quote Event) message respectively, will provide the range of recovered order and quote data in the fields *ApplBegMsgID (28718) and ApplEndMsgID (28719)* and for all other broadcasts respectively in the fields *ApplBegSeqNum (1182)* and *ApplEndSeqNum (1183).*

This range may differ from the requested range, i.e. further retransmission requests may need to be submitted.

Please note, Risk Control and News messages are not deleted at the end of the trading day.

If you specify *ApplBegSeqNum (1182)* with no value in your retransmit request, you may receive old Risk Control/News messages in your retransmit response, where the data relates to a trading day from the past.

Please check the value of the field

- *OrigTime (42)* in case of *News (TemplateID 10031),*
- *TradeDate (75)* in case of *Entitlement Notification (10034), Risk Notification (10033)* and *Party Action Report (10042).*

This value indicates the date when either the respective risk data event has occurred or the respective news has been created and can therefore be used as a filter.

[2] Retransmission of listener broadcast data must be requested for each session separately. No session wildcard processing is supported for retransmission.

6.10.2 Preliminary Execution Report and Legally Binding Trade Notifications

All order and quote response information in the Eurex ETI is sent out immediately after the order and quote has been processed by the core matching process.

All order and quote response information in the Eurex ETI is preliminary; this includes *Execution Reports (8)* sent out for persistent and non-persistent orders as well as Quote *Execution Reports (U8*) sent out for quotes. This is also true for the standard order drop copy information published via the Listener broadcast.

Note: Market data on T7 is based on order and quote execution information. The Eurex MDI , Eurex EMDI and Eurex EOBI interfaces provide trade price messages on the basis of this preliminary information.

For these reasons, a participant application always needs to confirm the preliminary execution information with the corresponding legally binding Trade Notification message (*Trade Capture Report (AE)).*

In case of an exchange system failure, the participant is informed of a market reset event via the Trading Session Event message including the last persisted application message identifier. This message is followed by an order book restatement of all active orders.

In this event it is highly recommended to reconcile all *Execution Reports (8, U8)* with higher application message identifiers with the corresponding *Trade Capture Reports (AE)*. If there is no *Trade Capture Report (AE)* for a given *Execution Report (8) or a Quote Execution Report (U8)* then this *Execution Report (8) or a Quote Execution Report (U8)* has to be considered invalid and should be discarded. Please find detailed information regarding trade reconciliation in chapter Trade reconcilation.

7 Message Formats

This chapter provides details on the administrative and application messages used by the Eurex ETI. Information on data types and the most important error codes are provided. Messages sent by participants not listed in this section are rejected by the server via a Reject (3) message.

Each ETI message format has a unique binary message type identifier (*TemplateID (28500)*) and is based on a standard FIX message.

The Interface version used by the participant needs to be provided during Session Logon in *DefaultCstmApplVerID (1408)*; the Session Logon Response will return the Interface Version, which the Eurex ETI Gateway currently uses, in the same field.

In production, the Interface Version will allow the participant to recognize that the Eurex ETI has changed.
The Build Number shows to which ETI XML file, ETI XSD file, canned data, exchange software the ETI Manual belongs to.

7.1 Message Fragmentation

In case the complete data of a transaction does not fit into a single message, Eurex ETI automatically sends a sequence of messages to the participant.

The field *LastFragment (893)* in the corresponding header structure indicates whether the current message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction or if the application should wait for further messages in order to retrieve the full data set.
Another mechanism for message fragmentation that is used for inquiring reference data (session, user, enrichment rules) bases on the LastEntityProcess (25035) field that is part of the requests and the responses.
In the first inquiry (request) LastEntityProcess (25035) must not be set. The application should continue sending the inquiries using the LastEntityProcess (25035) from the recent response. A response with LastEntityProcess (25035) not set indicates that no more data is available.

7.2 Data Types

Eurex ETI supports the following data types:

ETI Data Type	Description	No Value
signed int	▪ - little endian byte order - supported are 1, 2, 4 and 8-byte, signed integers - two's complement representation	1 byte signed int: 0x80 2 byte signed int: 0x8000 4 byte signed int: 0x80000000 8 byte signed int: 0x8000000000000000
unsigned int	▪ - little endian byte order - supported are 1, 2, 4 and 8-byte, unsigned integers	1 byte unsigned int: 0xFF 2 byte unsigned int: 0xFFFF 4 byte unsigned int: 0xFFFFFFFF 8 byte unsigned int: 0xFFFFFFFFFFFFFFFF
Float	▪ - encoded as 8-byte signed integer (8 implicit decimals)	0x8000000000000000
FloatDecimal6	▪ - encoded as 8-byte signed integer (6 implicit decimals)	0x8000000000000000
Fixed String	▪ - length information specifies the fixed size - encoded as character array - completely filled with valid characters (space padding if required)	0x00 at the first position
Fixed String (0- terminable)	▪ - length information specifies the fixed size - encoded as character array optionally 0-terminable (minimum string size of 1) - XML file: attribute "isTerminable" is set to true - padding after 0-terminator required up to fixed size	0x00 at the first position

ETI Data Type	Description	No Value
Variable String	▪ - length information specifies the maximum possible size - separate counter field specifies the transmitted string size - XML file: attribute "variableSize" set to true - the message is filled up to a multiple of 8 bytes and truncated	0x00 at the first position (if the field is not the last one of a certain message) OR the related counter field specifying the transmitted string size is set to 0.
Counter	This data type represents an unsigned integer as a counter for arrays of variable size.	see 1 byte unsigned int and 2 byte unsigned int respectively
LocalMktDate	Date of Local Market (as opposed to UTC) in YYYYMMDD 4 byte unsigned binary format. Example: date 10.09.2014 is represented by a 4 byte unsigned integer number 20140910.	see 4 byte unsigned int
PriceType	Price in integer format including 8 decimals. For certain asset classes, prices may have negative values.	see 8 byte signed int
Qty	Quantity in signed 4 byte integer format.	see 4 byte signed int
SeqNum	Message sequence number in 8 byte unsigned binary format.	see 8 byte unsigned int
UTCTimestamp	Date and time, in UTC, represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).	see 8 byte unsigned int
char	String of length 1.	0x00
Data	Byte array where each byte has a value from 0 to 255: ▪ - the length information specifies the fixed size - encoded as byte array - byte array is always filled completely	Each byte filled with 0x00.

7.3 Error Codes

All rejections and errors on an application and session level are communicated via the FIX standard *Reject (3)* message; except for Mass Quote Response.

The error code will be provided in field *SessionRejectReason (373)*, the error text in field *VarText (30355)*.

Eurex ETI offers detailed error description in the error text, only for selected errors unique error codes are available.

The Eurex ETI will provide the following dedicated error codes, which the participant application may interpret for automated processing:

SessionRejectReason (373)	Description
100	Reject due to exceeded throttle limit.
101	Exposure limit exceeded.
102	Service temporarily not available.
103	Service not available.
104	Result of transaction unknown.
211	User already logged in.
10000	Order not found.
10001	Price reasonability check failed.
10002	Client order ID not unique.
10003	Quote activation in progress.
10004	Pre-trade risk limit for open orders on Business Unit level exceeded.
10005	Pre-trade risk limit for open orders on session level exceeded.
10010	Throttle limit for creation of complex instrument exceeded.

7.4 Overview of Supported Message Types

The following message formats are based on:

- Interface Version: 4.0
- Build Number: 4.0.220.ga-4000254-10

Additionally, ETI clients implementing interface version '3.0' will be supported. Please refer to chapter Change Log for details regarding interface changes between the ETI version '3.0' and '4.0'.

7.4.1 Session Layer

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Connection Gateway Request	10020	Participant	ApplicationMessageRequest	BW
Connection Gateway Response	10021	ETI Gateway	ApplicationMessageRequestAck	BX
Session Logon	10000	Participant	Logon	A
Session Logon Response	10001	ETI Gateway	Logon	A
Session Logout	10002	Participant	Logout	5
Session Logout Response	10003	ETI Gateway	Logout	5
Session Logout Notification	10012	ETI Gateway	Logout	5
Heartbeat	10011	Participant	Heartbeat	0
Heartbeat Notification	10023	ETI Gateway	Heartbeat	0

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Legal Notification	10037	ETI Gateway	UserNotification	CB
User Logon	10018	Participant	UserRequest	BE
User Logon Response	10019	ETI Gateway	UserResponse	BF
User Logout	10029	Participant	UserRequest	BE
User Logout Response	10024	ETI Gateway	UserResponse	BF
User Logout Notification	10043	ETI Gateway	Logout	5
Throttle Update Notification	10028	ETI Gateway	UserNotification	CB
Subscribe	10025	Participant	ApplicationMessageRequest	BW
Subscribe Response	10005	ETI Gateway	ApplicationMessageRequestAck	BX
Unsubscribe	10006	Participant	ApplicationMessageRequest	BW
Unsubscribe Response	10007	ETI Gateway	ApplicationMessageRequestAck	BX
Retransmit	10008	Participant	ApplicationMessageRequest	BW
Retransmit Response	10009	ETI Gateway	ApplicationMessageRequestAck	BX
Retransmit (Order/Quote Event)	10026	Participant	ApplicationMessageRequest	BW
Retransmit Response (Order/Quote Event)	10027	ETI Gateway	ApplicationMessageRequestAck	BX
Reject	10010	ETI Gateway	Reject	3
Session List Inquire	10035	Participant	SessionDetailsListRequest	U5
Session List Inquire Response	10036	ETI Gateway	SessionDetailsListResponse	U6
Trade Enrichment List Inquire	10040	Participant	TradeEnrichmentListRequest	U7
Trade Enrichment List Inquire Response	10041	ETI Gateway	TradeEnrichmentListReport	U9
User List Inquire	10038	Participant	PartyDetailListRequest	CF
User List Inquire Response	10039	ETI Gateway	PartyDetailListReport	CG

7.4.2 Strategy Creation

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Create Strategy	10301	Participant	SecurityDefinitionRequest	c
Create Strategy Response	10302	ETI Gateway	SecurityDefinition	d

7.4.3 Flexible Instrument Creation

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Create Flexible Instrument Request	10309	Participant	SecurityDefinitionRequest	c

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Create Flexible Instrument Response	10310	ETI Gateway	SecurityDefinition	d

7.4.4 Order Handling

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
New Order Single	10100	Participant	NewOrderSingle	D
New Order Single (short layout)	10125	Participant	NewOrderSingle	D
New Order Multi Leg	10113	Participant	NewOrderMultileg	AB
New Order Response (Standard Order)	10101	ETI Gateway	ExecutionReport	8
New Order Response (Lean Order)	10102	ETI Gateway	ExecutionReport	8
Immediate Execution Response	10103	ETI Gateway	ExecutionReport	8
Book Order Execution	10104	ETI Gateway	ExecutionReport	8
Replace Order Single	10106	Participant	OrderCancelReplaceRequest	G
Replace Order Single (short layout)	10126	Participant	OrderCancelReplaceRequest	G
Replace Order Multi Leg	10114	Participant	MultilegOrderCancelReplace	AC
Replace Order Response (Standard Order)	10107	ETI Gateway	ExecutionReport	8
Replace Order Response (Lean Order)	10108	ETI Gateway	ExecutionReport	8
Cancel Order Single	10109	Participant	OrderCancelRequest	F
Cancel Order Multi Leg	10123	Participant	OrderCancelRequest	F
Cancel Order Response (Standard Order)	10110	ETI Gateway	ExecutionReport	8
Cancel Order Response (Lean Order)	10111	ETI Gateway	ExecutionReport	8
Cancel Order Notification	10112	ETI Gateway	ExecutionReport	8
Order Mass Cancellation Request	10120	Participant	OrderMassActionRequest	CA
Order Mass Cancellation Response	10121	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Response No Hits	10124	ETI Gateway	OrderMassActionReport	BZ
Order Mass Cancellation Notification	10122	ETI Gateway	OrderMassActionReport	BZ
Extended Order Information	10117	ETI Gateway	ExecutionReport	8

7.4.5 Quote Handling

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Mass Quote	10405	Participant	MassQuote	i
Mass Quote Response	10406	ETI Gateway	MassQuoteAcknowledgement	b
Quote Execution Notification	10407	ETI Gateway	QuoteExecutionReport	U8
Quote Mass Cancellation Request	10408	Participant	OrderMassActionRequest	CA
Quote Mass Cancellation Response	10409	ETI Gateway	OrderMassActionReport	BZ
Quote Mass Cancellation Notification	10410	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Request	10403	Participant	OrderMassActionRequest	CA
Quote Activation Response	10404	ETI Gateway	OrderMassActionReport	BZ
Quote Activation Notification	10411	ETI Gateway	OrderMassActionReport	BZ
Inquire Market Maker Parameters	10305	Participant	MMParameterRequest	U17
Inquire Market Maker Parameters Response	10306	ETI Gateway	MMParameterResponse	U18
Market Maker Parameter Definition	10303	Participant	MMParameterDefinition-Request	U14
Market Maker Parameter Definition Response	10304	ETI Gateway	RequestAcknowledge	U1

7.4.6 Quote and Cross Request

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Quote Request	10401	Participant	QuoteRequest	R
Quote Request Response	10402	ETI Gateway	RequestAcknowledge	U1
Cross Request Response	10119	ETI Gateway	RequestAcknowledge	U1
Cross Request	10118	Participant	CrossRequest	U16

7.4.7 TES Trading

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Enter TES Trade Request	10600	Participant	TradeCaptureReport	AE
TES Response	10611	ETI Gateway	TradeCaptureReportAck	AR
TES Status Broadcast	10615	ETI Gateway	TradeCaptureReport	AE

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
TES Broadcast	10604	ETI Gateway	TradeCaptureReport	AE
Modify TES Trade Request	10601	Participant	TradeCaptureReport	AE
Delete TES Trade Request	10602	Participant	TradeCaptureReport	AE
Delete TES Trade Broadcast	10606	ETI Gateway	TradeCaptureReport	AE
Approve TES Trade Request	10603	Participant	TradeCaptureReport	AE
Approve TES Trade Broadcast	10607	ETI Gateway	TradeCaptureReport	AE
TES Execution Broadcast	10610	ETI Gateway	TradeCaptureReport	AE
TES Trade Broadcast	10614	ETI Gateway	TradeCaptureReport	AE
Upload TES Trade Request	10612	Participant	TradeCaptureReport	AE
TES Trade Upload Broadcast	10613	ETI Gateway	TradeCaptureReport	AE

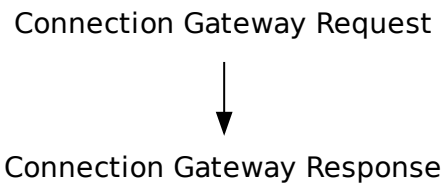
7.4.8 Other

ETI_DERIVATIVES Message	TemplateID (28500)	Sender	FIX Message	MsgType (35)
Party Action Report	10042	ETI Gateway	PartyActionReport	DI
Trade Notification	10500	ETI Gateway	TradeCaptureReport	AE
Trade Notification Status	10501	ETI Gateway	TradingSessionStatus	h
Service Availability	10030	ETI Gateway	UserNotification	CB
News	10031	ETI Gateway	News	B
Entitlement Notification	10034	ETI Gateway	PartyEntitlementsUpdateReport	CZ
Risk Notification	10033	ETI Gateway	PartyRiskLimitsUpdateReport	CR
Trading Session Event	10307	ETI Gateway	TradingSessionStatus	h
Mass Cancellation Event	10308	ETI Gateway	OrderMassActionReport	BZ
Gap Fill	10032	ETI Gateway	ApplicationMessageReport	BY

7.5 Session Layer

7.5.1 Connection Gateway Request

This message is used to retrieve the assigned gateway from the connection gateway. For more details, please refer to chapter 5.2.1 IP Addresses and Ports.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10020 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
20055	PartyIDSessionID	Y	4	24	unsigned int	Session ID.
1408	DefaultCstmApplVerID	Y	30	28	Fixed String (0-terminable)	Indicates the Eurex ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
554	Password	Y	32	58	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21, \x23,\x24,\x25,\x26,\x2A,\x2B, \x2D,\x2F,\x3D,\x40,\x5F
25021	Pad6	U	6	90	Fixed String	not used

7.5.2 Connection Gateway Response

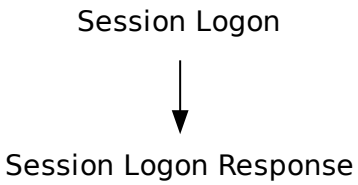
This message confirms the Connection Gateway request. For more details, please refer to chapter 5.2.1 IP Addresses and Ports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10021 (ApplicationMessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28644	GatewayID	Y	4	32	unsigned int	IP address of the Primary Application Gateway where the member application can establish an active Eurex ETI session. Note: Binary values are presented in little endian byte order.
28645	GatewaySubID	Y	4	36	unsigned int	Port number to be used for the assigned Primary Application Gateway. Note: Binary values are presented in little endian byte order.
28725	SecondaryGatewayID	Y	4	40	unsigned int	IP address of the Secondary Application Gateway where the member application can establish an active Eurex ETI session.Note: Binary values are presented in little endian byte order.
28726	SecondaryGatewaySubID	Y	4	44	unsigned int	Port number to be used for the assigned Secondary Application Gateway. Note: Binary values are presented in little endian byte order.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28730</td><td>SessionMode</td><td>Y</td><td>1</td><td>48</td><td>unsigned int</td><td>Session type.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>HF</td></tr><tr><td>2</td><td>LF</td></tr></table></td></tr>
<tr><td>339</td><td>TradSesMode</td><td>Y</td><td>1</td><td>49</td><td>unsigned int</td><td>Trading session mode.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Development</td></tr><tr><td>2</td><td>Simulation</td></tr><tr><td>3</td><td>Production</td></tr><tr><td>4</td><td>Acceptance</td></tr></table></td></tr>
<tr><td>25021</td><td>Pad6</td><td>U</td><td>6</td><td>50</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.5.3 Session Logon

This message must be the first message sent by the participant to the assigned gateway authenticating the Eurex ETI session. Password change is not supported. For more details, please refer to chapter 5.2.2 Session Authentication and Logon.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10000 (Logon, MsgType = A)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Must be set to 1.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
108	HeartBtInt	N	4	24	unsigned int	Heartbeat interval in milliseconds. See also Heartbeat
20055	PartyIDSessionID	Y	4	28	unsigned int	Session ID.
1408	DefaultCstmApplVerID	Y	30	32	Fixed String (0-terminable)	Indicates the Eurex ETI interface version the participant application uses.The interface version can be found in XML and C-Header files. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
554	Password	Y	32	62	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21,\x23,\x24,\x25,\x26,\x2A,\x2B,\x2D,\x2F,\x3D,\x40,\x5F

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25012	ApplUsageOrders	Y	1	94	char	Participant application: type of order processing. Value: A = Automated; M = Manual; B = Both (Automated and Manual); N = None
25013	ApplUsageQuotes	Y	1	95	char	Participant application: type of quote processing. Value: A = Automated; M = Manual; B = Both (Automated and Manual); N = None
25014	OrderRoutingIndicator	Y	1	96	char	Indicates if the participant application is an order routing system. Value: Y = Yes; N = No
1600	FIXEngineName	N	30	97	Fixed String (0-terminable)	Provides the name of the infrastructure component being used for session level communication.Normally this would be the FIX Engine or FIX Gateway product name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1601	FIXEngineVersion	N	30	127	Fixed String (0-terminable)	Provides the version of the FIX infrastructure component. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1602	FIXEngineVendor	N	30	157	Fixed String (0-terminable)	Provides the name of the vendor providing the FIX infrastructure component. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1603	ApplicationSystem-Name	Y	30	187	Fixed String (0-terminable)	Provides the name of the application system being used to generate Eurex ETI application messages.This will normally be a trading system, OMS, or EMS. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1604	ApplicationSystem-Version	Y	30	217	Fixed String (0-terminable)	Provides the version of the application system being used to initiate Eurex ETI application messages. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1605	ApplicationSystem-Vendor	Y	30	247	Fixed String (0-terminable)	Provides the vendor of the application system. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25018	Pad3	U	3	277	Fixed String	not used

7.5.4 Session Logon Response

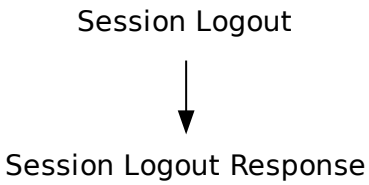
This message confirms the Session Logon request. For more details, please refer to chapter 5.2.2 Session Authentication and Logon.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10001 (Logon, MsgType = A)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1614	ThrottleTimeInterval	Y	8	32	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	40	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	44	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the Eurex ETI.
108	HeartBtInt	Y	4	48	unsigned int	Heartbeat interval in milliseconds. See also Heartbeat
25004	SessionInstanceID	Y	4	52	unsigned int	Unique ID for the session instance assigned by the Eurex system during session logon; to be communicated to helpdesk for troubleshooting.
339	TradSesMode	Y	1	56	unsigned int	Trading session mode. Value: 1 Development; 2 Simulation; 3 Production; 4 Acceptance

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1408	DefaultCstmApplVerID	Y	30	57	Fixed String (0-terminable)	Indicates the Eurex ETI interface version the ETI gateway software uses. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25016	Pad1	U	1	87	Fixed String	not used

7.5.5 Session Logout

Session Logout request. For more details, please refer to chapter 6.3 Logout.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10002 (Logout, MsgType = 5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

7.5.6 Session Logout Response

This message confirms the Session Logout request. For more details, please refer to chapter 6.3 Logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10003 (Logout, MsgType = 5)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

7.5.7 Session Logout Notification

The Session Logout Notification message is used to inform about an unsolicited session logout triggered by the operator of the Eurex system or by the Eurex system itself. For more details, please refer to chapter 6.3 Logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10012 (Logout, MsgType = 5)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<Message Body>						
30354	VarTextLen	Y	2	16	Counter	Number of used bytes for field VarText (30355).
25021	Pad6	U	6	18	Fixed String	not used
30355	VarText	Y	2000	24	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

7.5.8 Heartbeat

The Heartbeat message is used by the Eurex ETI gateway to monitor the status of the communication link to the ETI client during periods of inactivity. For more details, please refer to chapter 6.4 Heartbeat.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10011 (Heartbeat, MsgType = 0)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used

7.5.9 Heartbeat Notification

The Heartbeat notification may be used by the ETI client to monitor the status of the communication link to the Eurex ETI gateway during periods of inactivity. For more details please refer to chapter 6.4 Heartbeat.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10023 (Heartbeat, MsgType = 0)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.

7.5.10 Legal Notification

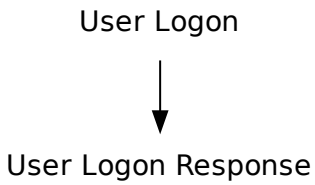
This message informs about the suspension from trading. For more details, please refer to chapter 4.16 Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10037 (UserNotification, MsgType = CB)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>926</td><td>UserStatus</td><td>Y</td><td>1</td><td>50</td><td>unsigned int</td><td>The status of the User<table><tr><th>Value</th><th>Description</th></tr><tr><td>10</td><td>Admission to trading suspended</td></tr><tr><td>11</td><td>Suspension revoked</td></tr></table></td></tr>
<tr><td>25020</td><td>Pad5</td><td>U</td><td>5</td><td>51</td><td>Fixed String</td><td>not used</td></tr>
<tr><td>30355</td><td>VarText</td><td>Y</td><td>2000</td><td>56</td><td>Variable String</td><td>Error text.
Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E</td></tr>
</table>

7.5.11 User Logon

Each user needs to logon to Eurex via the User Logon message. For more details, please refer to chapter 5.2.3 User Authentication.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10018 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
553	Username	Y	4	24	unsigned int	User ID.
554	Password	Y	32	28	Fixed String (0-terminable)	Password. Valid characters: 0-9,A-Z,a-z,\x21, \x23,\x24,\x25,\x26,\x2A,\x2B, \x2D,\x2F,\x3D,\x40,\x5F
25019	Pad4	U	4	60	Fixed String	not used

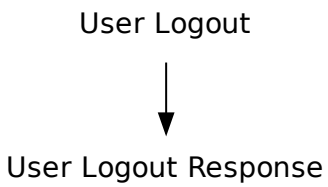
7.5.12 User Logon Response

The User Logon Response message is used to confirm a user logon. For more details, please refer to chapter 5.2.3 User Authentication.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10019 (UserResponse, MsgType = BF)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

7.5.13 User Logout

Each user may logout from Eurex via the User Logout message.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10029 (UserRequest, MsgType = BE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
553	Username	Y	4	24	unsigned int	User ID.
25019	Pad4	U	4	28	Fixed String	not used

7.5.14 User Logout Response

The User Logout Response message is used to confirm a user logout.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10024 (UserResponse, MsgType = BF)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

7.5.15 User Logout Notification

The User Logout Notification message is used to confirm the "forced logoutöf a user from the session that receives the message. The logout is performed by the exchange on behalf of the participant's request (for example via telephone).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10043 (Logout, MsgType = 5)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<Message Body>						
926	UserStatus	Y	1	16	unsigned int	The status of the User Value: 7 — Description: Forced user logout by exchange
25018	Pad3	U	3	17	Fixed String	not used
553	Username	Y	4	20	unsigned int	User ID.
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).
25021	Pad6	U	6	26	Fixed String	not used
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

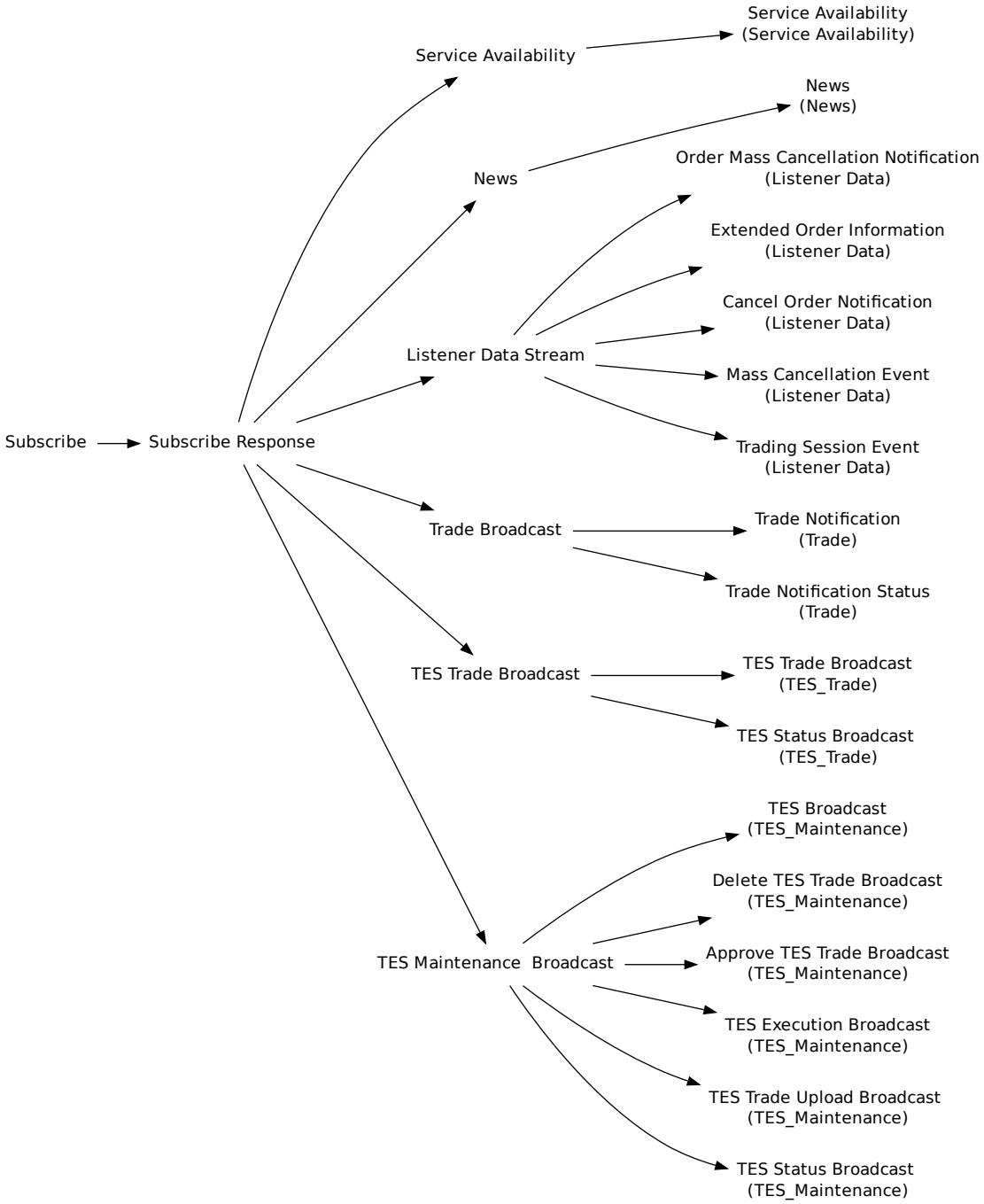
7.5.16 Throttle Update Notification

This message informs about throttle parameters that have been updated intraday.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10028 (UserNotification, MsgType = CB)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<Message Body>						
1614	ThrottleTimeInterval	Y	8	16	signed int	Throttle time interval in number of milliseconds; applicable for transaction limit.
1613	ThrottleNoMsgs	Y	4	24	unsigned int	Transaction limit per ThrottleTimeInterval (1614). If set to 0, throttling will be switched off.
25002	ThrottleDisconnectLimit	Y	4	28	unsigned int	Disconnect limit: maximum number of sequential message rejects due to throttle violation allowed by the Eurex ETI.

7.5.17 Subscribe

This message is used to subscribe to a Eurex ETI broadcast. Multiple subscriptions to the same pair of RefApplId (1355) and SubscriptionScope (25001) are not allowed. For more details, please refer to chapter 6.9 Broadcast.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10025 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25001	SubscriptionScope	N	4	24	unsigned int	For filter criteria for broadcast subscription see Broadcast
1355	RefApplID	Y	1	28	unsigned int	Application identifier of a Eurex ETI data stream. Value: 1 Description 1 Trade 2 News 3 Service Availability 5 Listener Data 7 TES Maintenance 8 TES Trade
25018	Pad3	U	3	29	Fixed String	not used

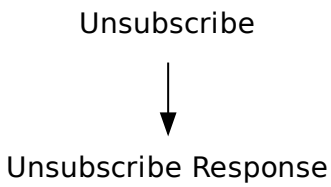
7.5.18 Subscribe Response

The Subscribe Broadcast Response message is used to confirm the broadcast subscription. For more details, please refer to chapter 6.9 Broadcast.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10005 (ApplicationMessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28727	ApplSubID	Y	4	32	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
25019	Pad4	U	4	36	Fixed String	not used

7.5.19 Unsubscribe

This message is used to revoke a broadcast subscription.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10006 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
28728	RefApplSubID	Y	4	24	unsigned int	Unique ID for the subscription instance assigned by the Eurex system during broadcast subscription.
25019	Pad4	U	4	28	Fixed String	not used

7.5.20 Unsubscribe Response

The Unsubscribe Broadcast Response message is used to confirm the revocation of a broadcast subscription.

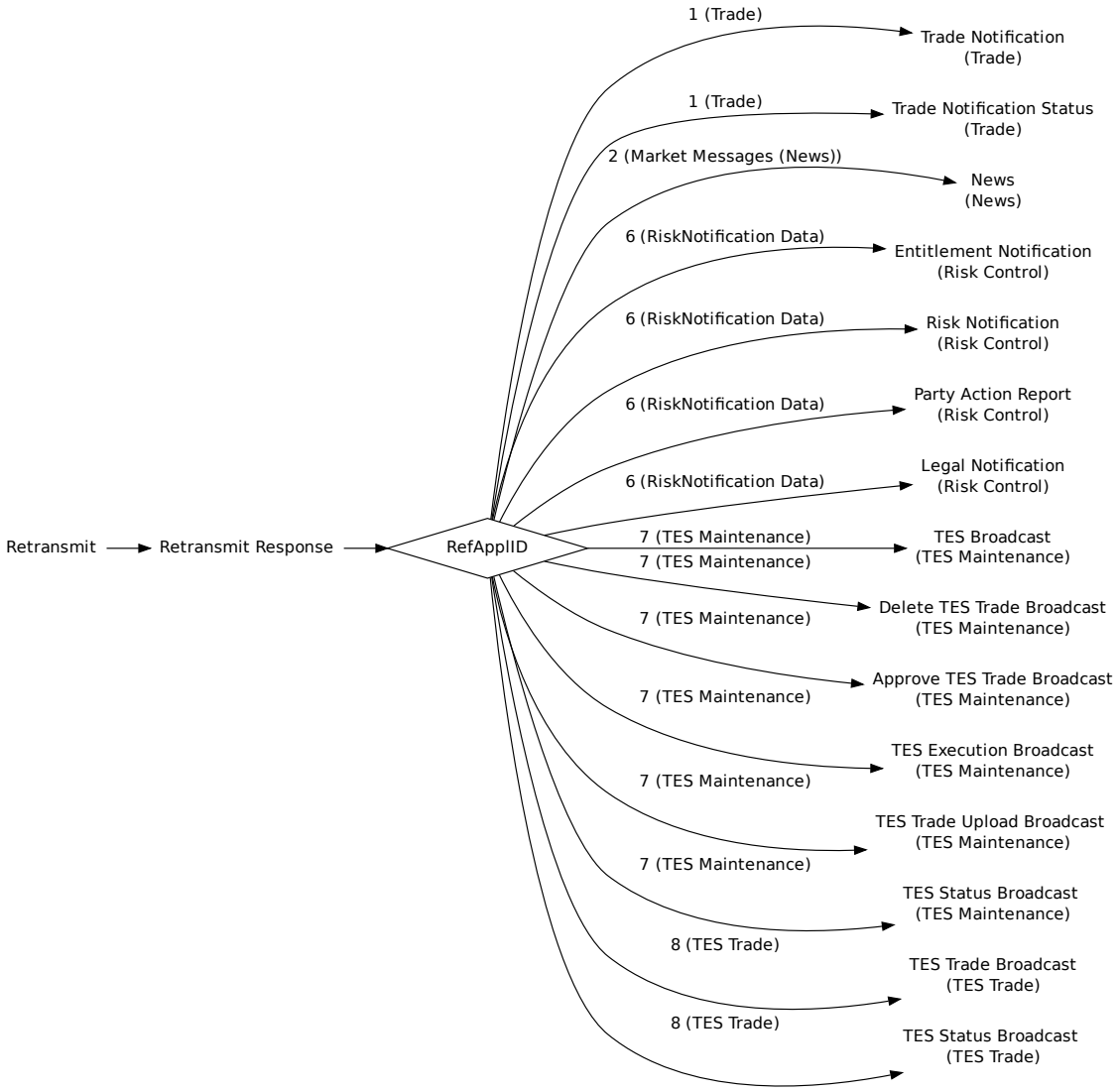
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10007 (ApplicationMessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used

7.5.21 Retransmit

This message is used for re-transmission of trade, risk control and news data for recovery purposes.The specified application sequence number range will lead to the retransmission of data whose application sequence number is >= ApplBegSeqNum (1182) and <= ApplEndSeqNum (1183).Depending on RefApplID (1355), the request is sent to the respective service:

- RefApplID = 1 (Trade) => request is sent to the Trades service
- RefApplID = 2 (News) => request is sent to the News service
- RefApplID = 6 (Risk Control) => request is sent to the Risk Control service
- RefApplID = 7 (TES Maintenance) => request is sent to the TES Retransmission Service
- RefApplID = 8 (TES Trades) => request is sent to the TES Retransmission service

For more details, please refer to chapter 6.10.1 Retransmission.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10008 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
1182	ApplBegSeqNum	N	8	24	SeqNum	"no value"means first known sequence number: 1
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.
25001	SubscriptionScope	N	4	40	unsigned int	Retransmission scope (for the supported RefApplIDs): - Trade broadcast: "no value" - News broadcast: Market ID (1 = XEUR, 2 = XEEE) - Risk Control broadcast: "no value"
5948	PartitionID	Y	2	44	unsigned int	The application sequence numbers are only unique per RefApplID, SubcriptionScope and PartionID.Therefore, the PartitionID is required to define the scope of a Retransmission Request. For News and Risk Control broadcast to be set to 0.
1355	RefApplID	Y	1	46	unsigned int	Application identifier of a Eurex ETI data stream. Value: 1 – Trade 2 – News 6 – Risk Control 7 – TES Maintenance 8 – TES Trade
25016	Pad1	U	1	47	Fixed String	not used

7.5.22 Retransmit Response

The Retransmission Response message confirms the Retransmit request and delivers only a fixed number of the requested data packages.So the requesting client would have to send a new retransmission request (with updated sequence numbers) if the captured response does not contain all requested data.(See below: ApplEndSeqNum (1183)).
The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow.For fragmented messages, each fragment counts as one message.
They will not be interrupted by other messages.
All these messages will consist of:

- <MessageHeaderOut>.
- < RBCHeader>, where ApplSubID (28727) is always set to 'no value' and ApplResendFlag (1352) is always set to True (indicating a retransmission message).
- <MessageBody>, which is specific for the TemplateID (28500) in <MessageHeaderOut>.

For more details, please refer to chapter 6.10.1 Retransmission.

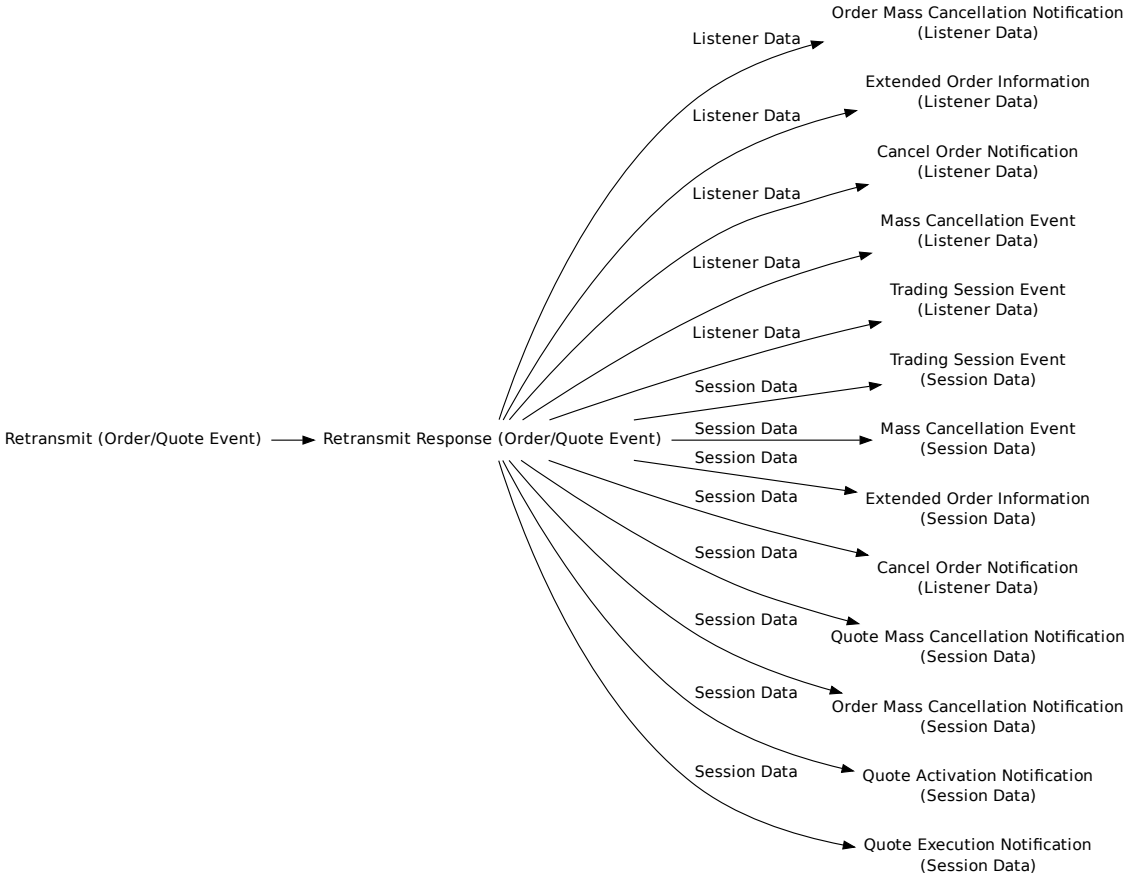
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10009 (ApplicationMessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1183	ApplEndSeqNum	N	8	32	SeqNum	Ending range of application sequence numbers.If it is not set to the related request's ApplEndSeqNum, the client will have to send another retransmission request (with an updated ApplBegSeqNum)."no value"means the requested data is not available.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1357	RefApplLastSeqNum	N	8	40	SeqNum	Last application sequence number known by the Eurex system for a certain scope of RefApplID, SubscriptionScope and PartitionID."no value"means that there is no data persisted yet for the requested stream/subscription scope.
1349	ApplTotalMessage-Count	Y	2	48	unsigned int	Total number of messages (fragments) included in transmission.
25021	Pad6	U	6	50	Fixed String	not used

7.5.23 Retransmit (Order/Quote Event)

This message is used for re-transmission of recoverable order/quote event data for recovery purposes.The specified application message identifier range will lead to the retransmission of data whose application message identifier is > ApplBegMsgID (28718) and <= ApplEndMsgID (28719).

For more details, please refer to chapter 6.10.1 Retransmission. This message is sent to the service "Retransmission of Order and Quote Events".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10026 (ApplicationMessageRequest, MsgType = BW)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25001	SubscriptionScope	N	4	24	unsigned int	Retransmission scope (for the supported RefApplIDs): - Session Data: "no value" - Listener Data: session ID
5948	PartitionID	Y	2	28	unsigned int	Application message identifiers are only unique per RefApplID, SubcriptionScope and PartitionID.Therefore, the PartitionID is required to define the scope of a Retransmit request.
1355	RefApplID	Y	1	30	unsigned int	Application identifier of a Eurex ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
28718	ApplBegMsgID	N	16	31	data	Beginning range of application message identifiers; 'no value' indicates first known application message identifier.
28719	ApplEndMsgID	N	16	47	data	Ending range of application message identifiers; "no value"means last known application message identifier.
25016	Pad1	U	1	63	Fixed String	not used

7.5.24 Retransmit Response (Order/Quote Event)

This message confirms the Retransmit (Order/Quote Event) request and delivers only a fixed number of the requested data packages.So the requesting client would have to send a new Retransmit (Order/Quote Event) request (with updated application message identifiers), if the captured response does not contain all requested data.(See below: ApplEndMsgID (28719)).
The field ApplTotalMessageCount (1349) indicates how many retransmitted broadcast messages will follow.For fragmented messages, each fragment counts as one message.
They will not be interrupted by other messages.
All these messages will consist of:

- <MessageHeaderOut>.
- < RBCHeaderME>, where ApplSubID (28727) is always set to "no value", TrdRegTSTimeOut (21003) is always set to "no value", and ApplResendFlag (1352) is always set to True (indicating a retransmission message).
- <MessageBody>, which is specific for the TemplateID (28500) in <MessageHeaderOut>.

The retransmission message template used for order and quote events differs from the session data response template in the following cases:

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10027 (ApplicationMessageRequestAck, MsgType = BX)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
1349	ApplTotalMessage-Count	Y	2	32	unsigned int	Total number of messages (fragments) included in transmission.
28719	ApplEndMsgID	N	16	34	data	Ending range of application message identifiers.If it is not set to the related request's ApplEndMsgID, the client will have to send another Retransmit request (with an updated ApplBegMsgID).

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28722	RefApplLastMsgID	N	16	50	data	Last application message identifier known by the Eurex system for a certain scope of RefApplID, SubscriptionScope and PartitionID.
25021	Pad6	U	6	66	Fixed String	not used

7.5.25 Reject

All rejections and errors on an application and session level are communicated via the FIX standard Reject (3) message; except for Mass Quote Response.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10010 (Reject, MsgType = 3)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	N	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	N	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						

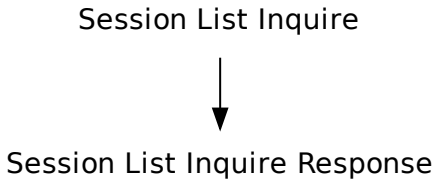
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>373</td><td>SessionRejectReason</td><td>Y</td><td>4</td><td>64</td><td>unsigned int</td><td>Error code.
<table>
<tr><th>Value</th><th>Description</th></tr>
<tr><td>1</td><td>Required Tag Missing</td></tr>
<tr><td>5</td><td>Value is incorrect (out of range) for this tag</td></tr>
<tr><td>7</td><td>Decryption problem</td></tr>
<tr><td>11</td><td>Invalid TemplateID</td></tr>
<tr><td>16</td><td>Incorrect NumInGroup count for repeating group</td></tr>
<tr><td>99</td><td>Other</td></tr>
<tr><td>100</td><td>Throttle limit exceeded</td></tr>
<tr><td>101</td><td>Exposure limit exceeded</td></tr>
<tr><td>102</td><td>Service temporarily not available</td></tr>
<tr><td>103</td><td>Service not available</td></tr>
<tr><td>104</td><td>Result of transaction unknown</td></tr>
<tr><td>105</td><td>Error converting response or broadcast</td></tr>
<tr><td>152</td><td>Heartbeat violation error</td></tr>
<tr><td>200</td><td>Internal technical error</td></tr>
<tr><td>210</td><td>Validation Error</td></tr>
<tr><td>211</td><td>User already logged in</td></tr>
<tr><td>10000</td><td>Order not found</td></tr>
<tr><td>10001</td><td>Price not reasonable</td></tr>
<tr><td>10002</td><td>Duplicate Order (ClOrdID)</td></tr>
<tr><td>10003</td><td>another quote activation request is pending for the same Product / Instrument Type / SessionID</td></tr>
<tr><td>10004</td><td>Book Order limit exceeded on BU level</td></tr>
<tr><td>10005</td><td>Book Order limit exceeded on Session level</td></tr>
<tr><td>10010</td><td>Throttle limit for creation of complex instrument exceeded</td></tr>
</table></td></tr>
<tr><td>30354</td><td>VarTextLen</td><td>Y</td><td>2</td><td>68</td><td>Counter</td><td>Number of used bytes for field VarText (30355).</td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1409	SessionStatus	Y	1	70	unsigned int	Session status. Value: 0 = Session active; 4 = Session logout complete
25016	Pad1	U	1	71	Fixed String	not used
30355	VarText	Y	2000	72	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

7.5.26 Session List Inquire

This message is used to get the list of sessions for the own business unit.These returned sessions (PartyIDSessionID (20055)) can be used as SubscriptionScope (25001) for retransmission and subscriptions requests to Listener Data (RefApplID (1355) = 4).

For more details, please refer to chapter 6.10.1 Retransmission



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10035 (SessionDetailsListRequest, MsgType = U5)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used

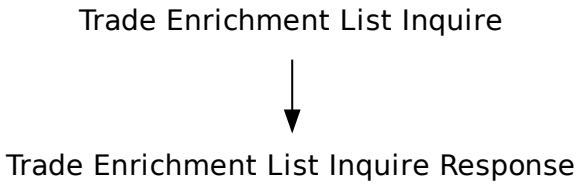
7.5.27 Session List Inquire Response

This message confirms the Session List Inquire request and provides information about sessions of the own business unit.The SessionSubMode (28730) is only set for LF sessions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10036 (SessionDetailsListResponse, MsgType = U6)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
28734	NoSessions	Y	2	32	Counter	Number of sessions in a response
25021	Pad6	U	6	34	Fixed String	not used
<SessionsGrp>						Cardinality: 1-1000, Record counter: NoSessions
20055	>PartyIDSessionID	Y	4	40	unsigned int	Session ID.
28730	>SessionMode	Y	1	44	unsigned int	Session type. Value: 1 = HF; 2 = LF; 3 = GUI
28735	>SessionSubMode	N	1	45	unsigned int	Set if SessionMode(28730) = 2(LF) Value: 0 = Regular Trading Session; 1 = FIX Trading Session; 2 = Regular Back Office Session
25017	>Pad2	U	2	46	Fixed String	not used

7.5.28 Trade Enrichment List Inquire

This message is used to get the list of enrichment rules and enrichment rule IDs for the own business unit.To retrieve all enrichment rule data, in the first request LastEntityProcessed (25035) must be set to 'no value'.While the LastEntityProcessed (25035) received in the response is not 'no value', continue sending requests using the LastEntityProcessed (25035) obtained from the response.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10040 (TradeEnrichmentListRequest, MsgType = U7)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

7.5.29 Trade Enrichment List Inquire Response

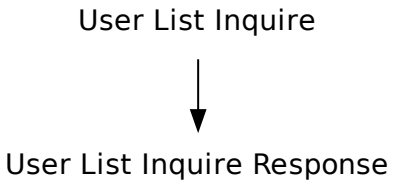
This message confirms the Enrichment List Inquire request and provides information about enrichment rules of the own business unit.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10041 (TradeEnrichmentListReport, MsgType = U9)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
28738	NoEnrichmentRules	Y	2	48	Counter	Number of enrichment rules in a response
25021	Pad6	U	6	50	Fixed String	not used
<EnrichmentRulesGrp>						Cardinality: 0-400, Record counter: NoEnrichmentRules
25033	>EnrichmentRuleID	Y	2	56	unsigned int	Identifies an enrichment rule
20099	>PartyIDOrigination-Market	N	1	58	unsigned int	<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Korea Exchange</td></tr><tr><td>2</td><td>Taiwan Futures Exchange</td></tr></table>
1	>Account	N	2	59	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	>PositionEffect	N	1	61	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
20096	>PartyIDTakeUpTradingFirm	N	5	62	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	>PartyIDOrderOriginationFirm	N	7	67	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	74	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	83	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	95	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	107	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25016	>Pad1	U	1	119	Fixed String	not used

7.5.30 User List Inquire

This message is used to get the list of traders of the own business unit.To retrieve all user data, in the first request LastEntityProcessed (25035) must be set to 'no value'. While the LastEntityProcessed (25035) received in the response is not 'no value', continue sending requests using the LastEntityProcessed (25035) obtained from the response.



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10038 (PartyDetailListRequest, MsgType = CF)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	U	4	20	unsigned int	not used
<Message Body>						
25035	LastEntityProcessed	N	16	24	data	Paging key for reference data request

7.5.31 User List Inquire Response

This message confirms the User List Inquire request and provides information about the traders of the own business unit.

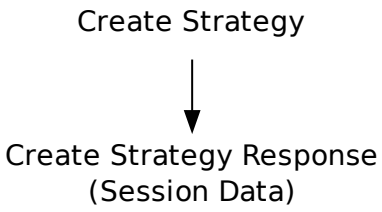
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10039 (PartyDetailListReport, MsgType = CG)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
25035	LastEntityProcessed	N	16	32	data	Paging key for reference data request
1671	NoPartyDetails	Y	2	48	Counter	Number of PartyDetailsGrp repeating group
25021	Pad6	U	6	50	Fixed String	not used
<PartyDetailsGrp>						Cardinality: 0-1000, Record counter: NoPartyDetails
20212	>PartyDetailIDExecutingTrader	Y	4	56	unsigned int	Trader ID
22212	>PartyDetailExecutingTrader	Y	6	60	Fixed String	Trader Name Valid characters: \x20,\x22-\x7B,\x7D,\x7E
1674	>PartyDetailRoleQualifier	Y	1	66	unsigned int	Value: 10 Description: Trader Value: 11 Description: Head Trader Value: 12 Description: Supervisor
1672	>PartyDetailStatus	Y	1	67	unsigned int	Member status. Value: 0 Description: Active Value: 1 Description: Suspend

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22276	>PartyDetailDeskID	N	3	68	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
25016	>Pad1	U	1	71	Fixed String	not used

7.6 Strategy Creation

7.6.1 Create Strategy

The Security Definition Request message is used to create a strategy on Eurex. For more details, please refer to chapter 4.4 Creation of a Strategy. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10301 (SecurityDefinitionRequest, MsgType = c)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
762	SecuritySubType	N	4	36	signed int	Strategy Type.Required for Product-Complex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	40	unsigned int	This field qualifies an instrument type on Eurex. Value: Description 2: Standard Option Strategy 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip
555	NoLegs	Y	1	41	Counter	Number of InstrmtLegGrp repeating group instances.
2404	ComplianceText	N	20	42	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25017	Pad2	U	2	62	Fixed String	not used
<InstrmtLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	64	signed int	Instrument identifier of the leg security.
566	>LegPrice	N	8	72	PriceType	Strategy leg underlying price (only applicable for underlying leg).
600	>LegSymbol	N	4	80	signed int	Product identifier of the leg security (only applicable for underlying leg).
623	>LegRatioQty	Y	4	84	Qty	The ratio of quantity for this individual leg relative to the entire multileg security.
624	>LegSide	Y	1	88	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: Description 1: Buy 2: Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
609	>LegSecurityType	Y	1	89	unsigned int	Indicates type of leg. Value: 1 = Multileg Instrument; 2 = Underlying Leg
25021	>Pad6	U	6	90	Fixed String	not used

7.6.2 Create Strategy Response

This message confirms the creation of a strategy or returns the parameters of an existing strategy. For more details, please refer to chapter 4.4 Creation of a Strategy.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10302 (SecurityDefinition, MsgType = d)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1148	LowLimitPrice	N	8	64	PriceType	Allowable low limit price for the trading day.A key parameter in validating order price.Used as the lower band for validating order prices.Orders submitted with prices below the lower limit will be rejected

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1149	HighLimitPrice	N	8	72	PriceType	Allowable high limit price for the trading day.A key parameter in validating order price.Used as the upper band for validating order prices.Orders submitted with prices above the upper limit will be rejected
48	SecurityID	Y	8	80	signed int	Instrument identifier.
779	LastUpdateTime	Y	8	88	UTCTimestamp	Creation timestamp of the strategy.
322	SecurityResponseID	Y	8	96	UTCTimestamp	Identifier for the Security Definition message.
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.
28614	NumberOfSecurities	Y	4	108	signed int	Number of strategies that have been created per session, product, instrument type and business day.
762	SecuritySubType	N	4	112	signed int	Strategy Type.Required for ProductComplex (1227) = 2=Standard Option Strategy, 4=Option Volatility Strategy, 6=Inter Product Spread, 7=Standard Future Strategy, 8=Pack and Bundle
1377	MultilegModel	Y	1	116	unsigned int	Specifies if a strategy is temporarily (user-defined) or permanently (predefined) available. Value: 0 = Predefined Multileg Security; 1 = User-defined Multleg Security

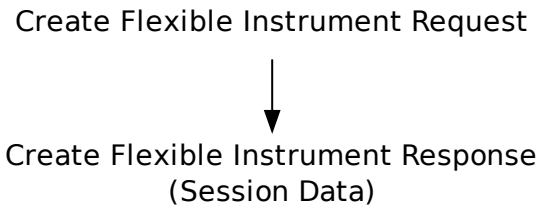
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1144	ImpliedMarketIndicator	Y	1	117	unsigned int	Indicates that an implied market to be created for either the legs of a multi-leg instrument (Implied-in) or for the multi-leg instrument based on the existence of the legs (Implied-out).Determination as to whether implied markets should be created is generally done at the level of the multi-leg instrument.Commonly used in listed derivatives. Value: 0 = Not implied; 3 = Both Implied-in and Implied-out
1227	ProductComplex	Y	1	118	unsigned int	This field qualifies an instrument type on Eurex. Value: 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
555	NoLegs	Y	1	119	Counter	Number of InstrmtLegGrp repeating group instances.
<InstrmtLegGrp>						Cardinality: 0-20, Record counter: NoLegs
602	>LegSecurityID	Y	8	120	signed int	Instrument identifier of the leg security.
566	>LegPrice	N	8	128	PriceType	Strategy leg underlying price (only applicable for underlying leg).
600	>LegSymbol	N	4	136	signed int	Product identifier of the leg security (only applicable for underlying leg).
623	>LegRatioQty	Y	4	140	Qty	The ratio of quantity for this individual leg relative to the entire multileg security.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>624</td><td>>LegSide</td><td>Y</td><td>1</td><td>144</td><td>unsigned int</td><td>The side of the individual leg of a strategy as defined in its signature.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
<tr><td>609</td><td>>LegSecurityType</td><td>Y</td><td>1</td><td>145</td><td>unsigned int</td><td>Indicates type of leg.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Multileg Instrument</td></tr><tr><td>2</td><td>Underlying Leg</td></tr></table></td></tr>
<tr><td>25021</td><td>>Pad6</td><td>U</td><td>6</td><td>146</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.7 Flexible Instrument Creation

7.7.1 Create Flexible Instrument Request

This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10309 (SecurityDefinitionRequest, MsgType = c)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
202	StrikePrice	N	8	32	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
541	MaturityDate	Y	4	44	LocalMktDate	Date of maturity.
1193	SettlMethod	Y	1	48	char	Settlement method for a contract or instrument. Value: C – Cash Settlement; P – Physical Settlement
206	OptAttribute	N	1	49	unsigned int	Version of option contract.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>201</td><td>PutOrCall</td><td>N</td><td>1</td><td>50</td><td>unsigned int</td><td>Indicates whether an option contract is a put or call.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Put</td></tr><tr><td>1</td><td>Call</td></tr></table></td></tr>
<tr><td>1194</td><td>ExerciseStyle</td><td>N</td><td>1</td><td>51</td><td>unsigned int</td><td>Type of exercise of an instrument.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>European</td></tr><tr><td>1</td><td>American</td></tr></table></td></tr>
<tr><td>2404</td><td>ComplianceText</td><td>N</td><td>20</td><td>52</td><td>Fixed String</td><td>This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office).
Valid characters: \x20,\x22-\x7B, \x7D,\x7E</td></tr>
</table>

7.7.2 Create Flexible Instrument Response

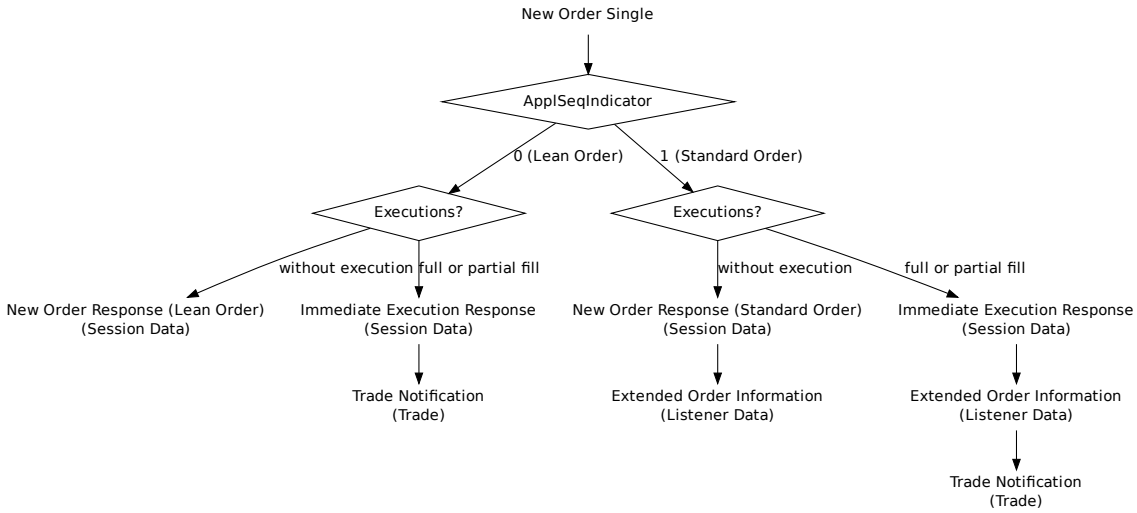
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10310 (SecurityDefinition, MsgType = d)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
322	SecurityResponseID	Y	8	64	UTCTimestamp	Identifier for the Security Definition message.
48	SecurityID	Y	8	72	signed int	Instrument identifier.
202	StrikePrice	N	8	80	PriceType	Strike Price for an Option.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
541	MaturityDate	Y	4	92	LocalMktDate	Date of maturity.
1227	ProductComplex	N	1	96	unsigned int	This field qualifies an instrument type on Eurex. Value: 10 – Description: Flexible Simple Instrument

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1193	SettlMethod	Y	1	97	char	Settlement method for a contract or instrument. Value: C = Cash Settlement; P = Physical Settlement
206	OptAttribute	N	1	98	unsigned int	Version of option contract.
201	PutOrCall	N	1	99	unsigned int	Indicates whether an option contract is a put or call. Value: 0 = Put; 1 = Call
1194	ExerciseStyle	N	1	100	unsigned int	Type of exercise of an instrument. Value: 0 = European; 1 = American
55	Symbol	Y	4	101	Fixed String	Product identifier of the Flexible Instrument. Valid characters: A-Z,0-9,\x20
25022	Pad7	U	7	105	Fixed String	not used

7.8 Order Handling

7.8.1 New Order Single

The New Order Single message is used by the participant to submit an order for single leg securities. For more details, please refer to chapter 4.7.1 Order Types. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10100 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
44	Price	N	8	24	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
99	StopPx	N	8	32	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
11	ClOrdID	N	8	40	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies
38	OrderQty	Y	4	56	Qty	Total Order Quantity.
432	ExpireDate	N	4	60	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	68	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in Eurex RDI and Eurex RDF reference data.
28744	MatchInstCrossID	N	4	72	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUpTradingFirm	N	5	76	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrderOriginationFirm	N	7	81	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	88	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	97	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Application sequencing is limited for Lean Orders. Value: 0 = No Recovery Required; 1 = Recovery Required
54	Side	Y	1	98	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	99	unsigned int	Order type. Value: 1 = Market; 2 = Limit; 3 = Stop; 4 = Stop Limit

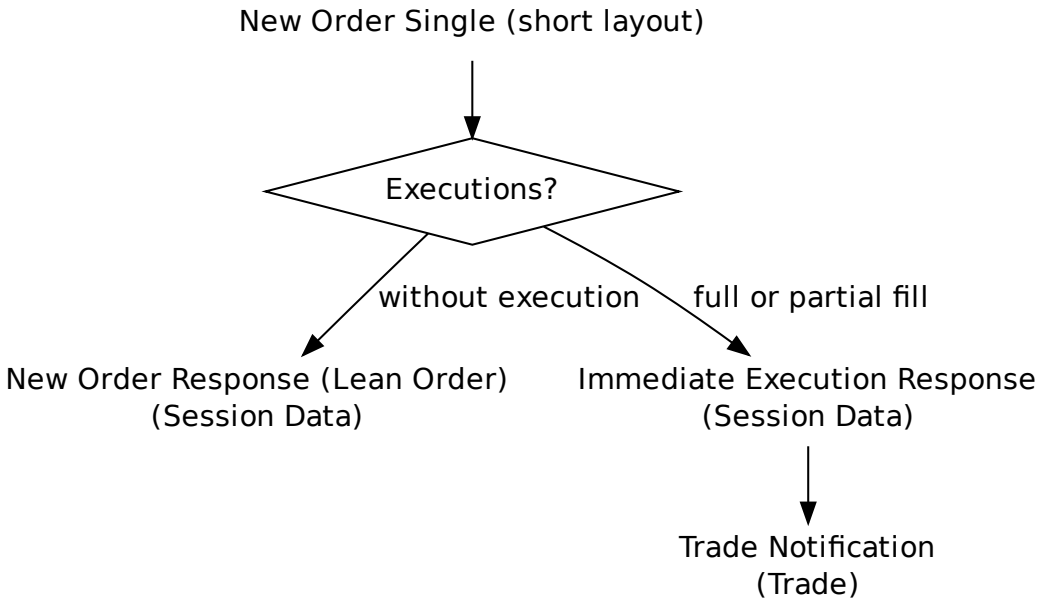
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheckType	Y	1	100	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
59	TimeInForce	Y	1	101	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC); 6 = Good Till Date (GTD) - Standard Orders only
18	ExecInst	Y	1	102	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q'); 5 = Persistent and Book or Cancel order (FIX value 'H 6'); 6 = Non-persistent and Book or Cancel order (FIX value 'Q 6')
625	TradingSessionSubID	N	1	103	unsigned int	Marks a certain order as a closing auction one. Value: 4 = Closing or closing auction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	104	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 Customer (Agency); 5 Principal (Proprietary); 6 MarketMaker
1	Account	N	2	105	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20038	PartyIDPosition-Account	N	32	107	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
77	PositionEffect	Y	1	139	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C Close; O Open
20075	PartyIDLocationID	N	2	140	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	142	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
2404	ComplianceText	N	20	143	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25007	FreeText1	N	12	163	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	175	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	187	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25016	Pad1	U	1	199	Fixed String	not used

7.8.2 New Order Single (short layout)

This short order message layout is used by the participant to submit an order in a simple instrument.Selected order attributes are implicitly set. For more details, please refer to chapter 4.7.8 Short Order Message Layouts. This message is sent to the service "Order and Quote Management".



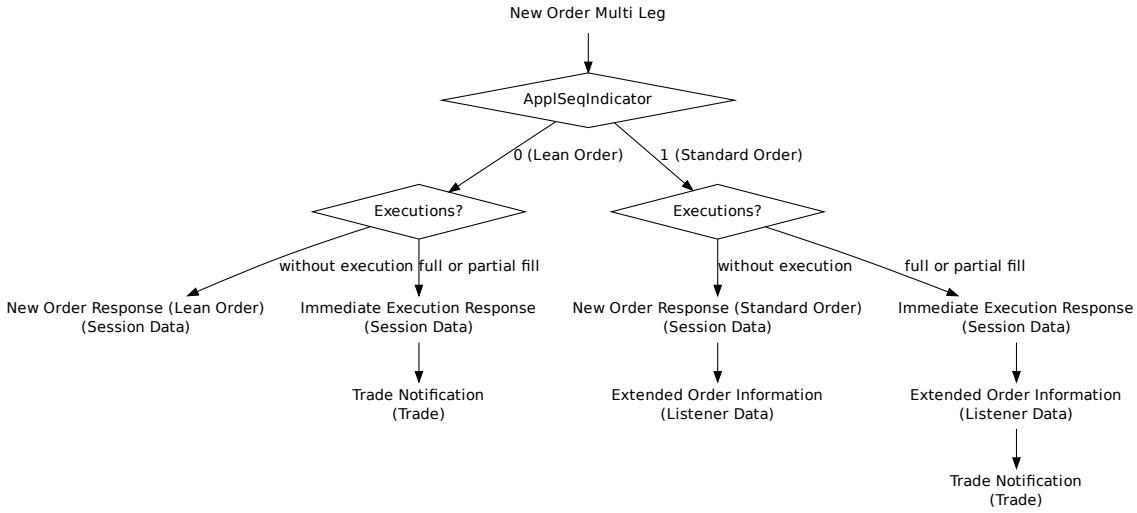
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10125 (NewOrderSingle, MsgType = D)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
44	Price	Y	8	24	PriceType	Limit price.
11	ClOrdID	Y	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
376	ComplianceID	N	8	40	unsigned int	For participants to uniquely identify trading strategies
38	OrderQty	Y	4	48	Qty	Total Order Quantity.
30048	SimpleSecurityID	Y	4	52	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in Eurex RDI and Eurex RDF reference data.
28744	MatchInstCrossID	N	4	56	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	60	unsigned int	Identifies an enrichment rule
54	Side	Y	1	62	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28710	PriceValidityCheckType	Y	1	63	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
59	TimeInForce	Y	1	64	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 = Day (GFD); 3 = Immediate or Cancel (IOC)
18	ExecInst	Y	1	65	unsigned int	Instructions for order handling. Value: 2 = Non-persistent Order (FIX value 'Q'); 6 = Non-persistent and Book or Cancel order (FIX value 'Q 6')

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	66	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – MarketMaker
25020	Pad5	U	5	67	Fixed String	not used

7.8.3 New Order Multi Leg

The New Order Multi Leg message is provided to submit orders for securities that are made up of multiple securities, known as "legs". For more details, please refer to chapter 4.7.1 Order Types. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10113 (NewOrderMultileg, MsgType = AB)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	32	signed int	Instrument identifier.
44	Price	Y	8	40	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
38	OrderQty	Y	4	60	Qty	Total Order Quantity.
432	ExpireDate	N	4	64	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	68	unsigned int	Self Match Prevention ID.
20096	PartyIDTakeUpTradingFirm	N	5	72	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrderOriginationFirm	N	7	77	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	84	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	93	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Application sequencing is limited for Lean Orders. Value: 0 = No Recovery Required; 1 = Recovery Required
1227	ProductComplex	Y	1	94	unsigned int	This field qualifies an instrument type on Eurex. Value: 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
54	Side	Y	1	95	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	96	unsigned int	Order type. Value: 2 = Limit

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28710	PriceValidityCheckType	Y	1	97	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
18	ExecInst	Y	1	98	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	99	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC); 6 = Good Till Date (GTD) - Standard Orders only
1815	TradingCapacity	Y	1	100	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = MarketMaker
20075	PartyIDLocationID	N	2	101	Fixed String	Country code. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	103	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B,\x7D,\x7E
1031	CustOrderHandlingInst	N	1	123	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
20038	PartyIDPosition-Account	N	32	124	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
25007	FreeText1	N	12	156	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	168	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	180	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
555	NoLegs	Y	1	192	Counter	Number of LegOrd repeating group instances.
25022	Pad7	U	7	193	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
28715	>LegAccount	N	2	200	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
564	>LegPositionEffect	Y	1	202	char	Leg-specific field used for Eurex position management purposes and indicates whether the leg is submitted to open or close a position. Value: C = Close; O = Open
25020	>Pad5	U	5	203	Fixed String	not used

7.8.4 New Order Response (Standard Order)

This message confirms a New Order request for a Standard Order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10101 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data
28704	ApplMsgID	Y	16	63	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
<Message Body>						
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	96	signed int	Instrument identifier.
17	ExecID	Y	8	104	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	112	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTimePriority	Y	8	120	UTCTimestamp	Priority timestamp.
39	OrdStatus	Y	1	128	char	Conveys the current status of an order. Value: 0 = New; 4 = Cancelled; 9 = Suspended
150	ExecType	Y	1	129	char	The reason why this message was generated. Value: 0 = New; 4 = Cancelled; L = Triggered
378	ExecRestatement-Reason	Y	2	130	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 101 = Order add accepted; 105 = IOC Order accepted; 212 = Book or Cancel Order accepted
28745	Crossed	Y	1	132	unsigned int	Indicates SMP involvement. Value: 0 = No crossing (Order not subject to crossing); 1 = Cross rejected (Order subject to crossing and match prevented)

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>133</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>134</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25016</td><td>Pad1</td><td>U</td><td>1</td><td>135</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.8.5 New Order Response (Lean Order)

This message confirms a New Order request for a Lean Order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10102 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
48	SecurityID	Y	8	80	signed int	Instrument identifier.
17	ExecID	Y	8	88	UTCTimestamp	Transaction timestamp.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>96</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>9</td><td>Suspended</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>97</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>L</td><td>Triggered</td></tr></table></td></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>98</td><td>unsigned int</td><td>Code to further qualify the field ExecType (150) of the Execution Report (8) message.<table><tr><th>Value</th><th>Description</th></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>105</td><td>IOC Order accepted</td></tr><tr><td>212</td><td>Book or Cancel Order accepted</td></tr></table></td></tr>
<tr><td>28745</td><td>Crossed</td><td>Y</td><td>1</td><td>100</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>101</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>102</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25016</td><td>Pad1</td><td>U</td><td>1</td><td>103</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.8.6 Immediate Execution Response

This message informs about the immediate execution of an incoming order or the execution of a book order due to a replace request. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10103 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the executed order.
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	N	8	120	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTimePriority	N	8	128	UTCTimestamp	Priority timestamp.
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
151	LeavesQty	Y	4	140	Qty	Remaining quantity of an order.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	Y	4	144	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	148	Qty	Total quantity cancelled for this order.
30555	NoLegExecs	Y	2	152	Counter	Number of InstrmntLegExec repeating group instances.
378	ExecRestatement-Reason	Y	2	154	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 101 Order add accepted; 102 Order modify accepted; 105 IOC Order accepted; 181 Ownership Changed

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	156	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
39	OrdStatus	Y	1	157	char	Conveys the current status of an order. Value: 1 = Partially filled; 2 = Filled; 4 = Cancelled
150	ExecType	Y	1	158	char	The reason why this message was generated. Value: F = Trade
1823	Triggered	Y	1	159	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
28745	Crossed	Y	1	160	unsigned int	Indicates SMP involvement. Value: 0 = No crossing (Order not subject to crossing); 1 = Cross rejected (Order subject to crossing and match prevented)
1362	NoFills	Y	1	161	Counter	Specifies the number of partial fills included in this Execution Report.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25021	Pad6	U	6	162	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	168	PriceType	Price of Fill.
1365	>FillQty	Y	4	176	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	180	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	184	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	188	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 2 – Removed Liquidity; 5 – Triggered Stop Order
25018	>Pad3	U	3	189	Fixed String	not used
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 – Buy; 2 – Sell
25010	>NoFillsIndex	Y	1	25	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

7.8.7 Book Order Execution

This message informs about the execution of a resting book order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10104 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 — False Value: 1 — True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	104	signed int	Product identifier.
151	LeavesQty	Y	4	108	Qty	Remaining quantity of an order.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	Y	4	112	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	116	Qty	Total quantity cancelled for this order.
30555	NoLegExecs	Y	2	120	Counter	Number of InstrmntLegExec repeating group instances.
378	ExecRestatement-Reason	Y	2	122	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message.

Value	Description
101	Order add accepted
108	Book Order executed
135	Market Order triggered and executed
164	One-cancels-the-other Order has been triggered
172	Stop Order has been triggered
150	Closing Auction Order has been inactivated
199	Pending order cancellation executed (end of FREEZE state)
181	Ownership Changed

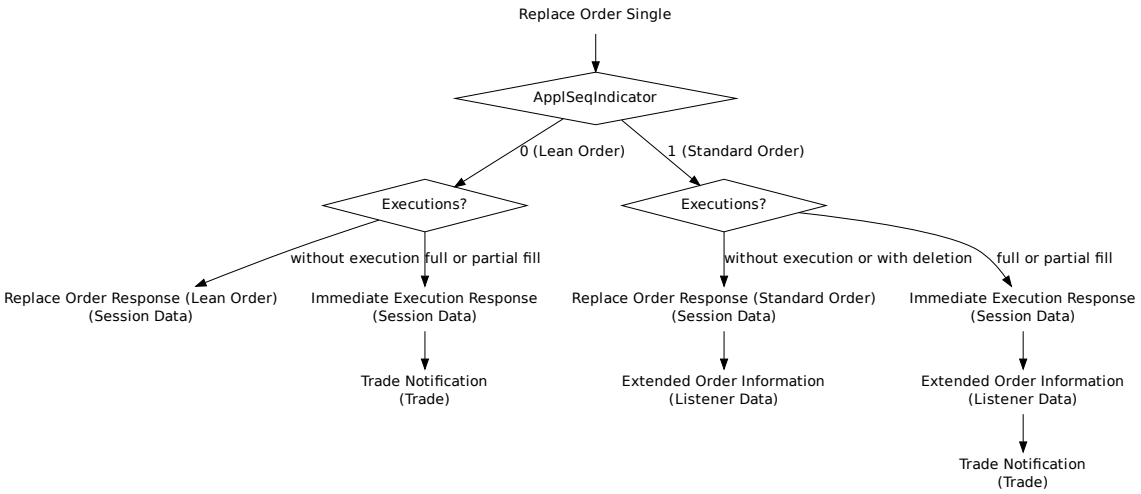
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	Y	1	124	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
39	OrdStatus	Y	1	125	char	Conveys the current status of an order. Value: 1 = Partially filled; 2 = Filled; 9 = Suspended; 4 = Cancelled
150	ExecType	Y	1	126	char	The reason why this message was generated. Value: F = Trade; 9 = Suspended
1823	Triggered	Y	1	127	unsigned int	Indicates if an order has been previously triggered. Value: 0 = Not Triggered; 1 = Triggered Stop; 2 = Triggered OCO
28745	Crossed	Y	1	128	unsigned int	Indicates SMP involvement. Value: 0 = No crossing (Order not subject to crossing); 1 = Cross rejected (Order subject to crossing and match prevented)

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1362	NoFills	Y	1	129	Counter	Specifies the number of partial fills included in this Execution Report.
25021	Pad6	U	6	130	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	136	PriceType	Price of Fill.
1365	>FillQty	Y	4	144	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	148	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	152	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	156	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 – Added Liquidity; 5 – Triggered Stop Order; 6 – Triggered OCO Order; 7 – Triggered Market Order
25018	>Pad3	U	3	157	Fixed String	not used
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 – Buy; 2 – Sell
25010	>NoFillsIndex	Y	1	25	unsigned int	Reference to the corresponding FillsGrp repeating group instance.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25021	>Pad6	U	6	26	Fixed String	not used

7.8.8 Replace Order Single

This message is used to replace an existing order in a simple instrument. For more details, please refer to chapter 4.7.3 Modification and Total Order Quantity Modification. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10106 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
44	Price	N	8	48	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
99	StopPx	N	8	56	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
376	ComplianceID	N	8	64	unsigned int	For participants to uniquely identify trading strategies
38	OrderQty	Y	4	72	Qty	Total Order Quantity.
432	ExpireDate	N	4	76	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
30048	SimpleSecurityID	Y	4	84	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in Eurex RDI and Eurex RDF reference data.
28744	MatchInstCrossID	N	4	88	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSessionID	N	4	92	unsigned int	Session ID.
20096	PartyIDTakeUpTradingFirm	N	5	96	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrderOriginationFirm	N	7	101	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	108	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	117	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Application sequencing is limited for Lean Orders. Value: 0 = No Recovery Required; 1 = Recovery Required
54	Side	Y	1	118	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

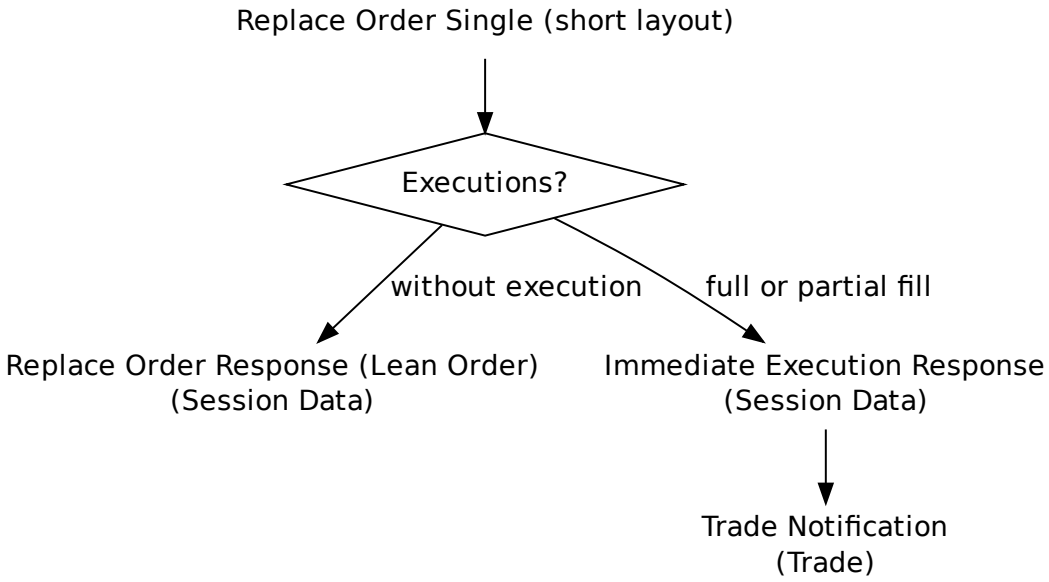
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
40	OrdType	Y	1	119	unsigned int	Order type. Value: 1 Market; 2 Limit; 3 Stop; 4 Stop Limit
28710	PriceValidityCheckType	Y	1	120	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 None; 1 Optional; 2 Mandatory
59	TimeInForce	Y	1	121	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 Day (GFD); 1 Good Till Cancelled (GTC) - Standard Orders only; 3 Immediate or Cancel (IOC); 6 Good Till Date (GTD) - Standard Orders only
18	ExecInst	Y	1	122	unsigned int	Instructions for order handling. Value: 1 Persistent Order (FIX value 'H'); 2 Non-persistent Order (FIX value 'Q'); 5 Persistent and Book or Cancel order (FIX value 'H 6'); 6 Non-persistent and Book or Cancel order (FIX value 'Q 6')
625	TradingSessionSubID	N	1	123	unsigned int	Marks a certain order as a closing auction one. Value: 4 Closing or closing auction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	124	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 Customer (Agency); 5 Principal (Proprietary); 6 MarketMaker
1	Account	N	2	125	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20038	PartyIDPosition-Account	N	32	127	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
77	PositionEffect	Y	1	159	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C Close; O Open
28743	OwnershipIndicator	Y	1	160	unsigned int	Indicator to change the ownership of an order Value: 0 Do not change ownership; 1 Change ownership to executing party (User ID)
20075	PartyIDLocationID	N	2	161	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	163	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	164	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25007	FreeText1	N	12	184	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	196	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	208	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25019	Pad4	U	4	220	Fixed String	not used

7.8.9 Replace Order Single (short layout)

This short order message layout is used by the participant to replace an order in a simple instrument. Selected order attributes are implicitly set. For more details, please refer to chapter 4.7.8 Short Order Message Layouts. This message is sent to the service "Order and Quote Management".



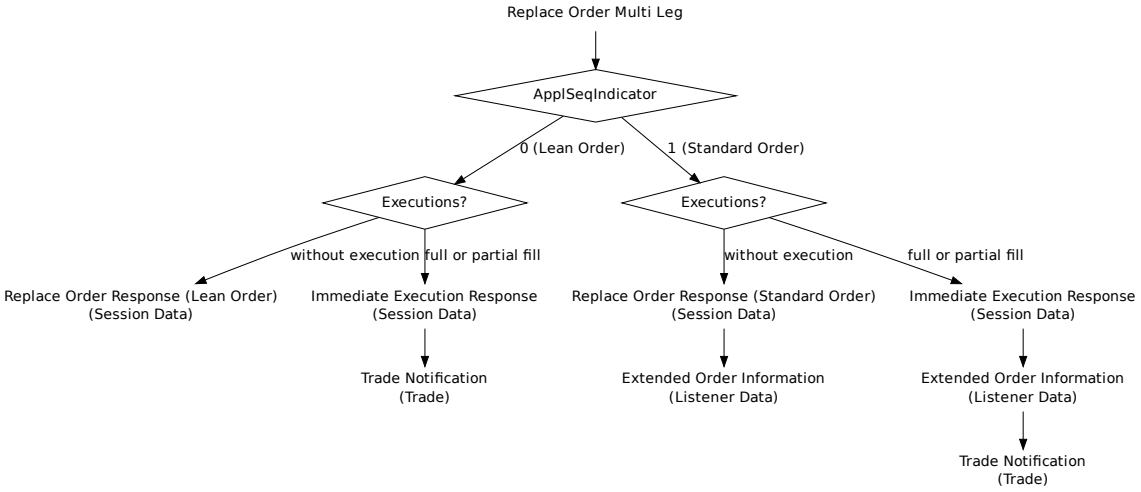
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10126 (OrderCancelReplaceRequest, MsgType = G)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
11	ClOrdID	N	8	24	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	OrigClOrdID	Y	8	32	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
44	Price	Y	8	40	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies
38	OrderQty	Y	4	56	Qty	Total Order Quantity.
30048	SimpleSecurityID	Y	4	60	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in Eurex RDI and Eurex RDF reference data.
28744	MatchInstCrossID	N	4	64	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	68	unsigned int	Identifies an enrichment rule
54	Side	Y	1	70	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28710	PriceValidityCheckType	Y	1	71	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
59	TimeInForce	Y	1	72	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 = Day (GFD); 3 = Immediate or Cancel (IOC)
18	ExecInst	Y	1	73	unsigned int	Instructions for order handling. Value: 2 = Non-persistent Order (FIX value 'Q'); 6 = Non-persistent and Book or Cancel order (FIX value 'Q 6')

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	74	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – MarketMaker
25020	Pad5	U	5	75	Fixed String	not used

7.8.10 Replace Order Multi Leg

This message is used to replace a multi leg order (previously submitted using the New Order Multi Leg message). For more details, please refer to chapter 4.7.3 Modification and Total Order Quantity Modification. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10114 (MultilegOrderCancelReplace, MsgType = AC)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	Y	8	48	signed int	Instrument identifier.
44	Price	Y	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
376	ComplianceID	N	8	64	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
38	OrderQty	Y	4	76	Qty	Total Order Quantity.
432	ExpireDate	N	4	80	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	84	unsigned int	Self Match Prevention ID.
20655	TargetPartyIDSessionID	N	4	88	unsigned int	Session ID.
20096	PartyIDTakeUpTradingFirm	N	5	92	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrderOriginationFirm	N	7	97	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	104	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
28703	ApplSeqIndicator	Y	1	113	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Application sequencing is limited for Lean Orders. Value: 0 – No Recovery Required; 1 – Recovery Required
1227	ProductComplex	Y	1	114	unsigned int	This field qualifies an instrument type on Eurex. Value: 2 – Standard Option Strategy; 3 – Non-Standard Option Strategy; 4 – Volatility Strategy; 5 – Futures Spread; 6 – Inter-Product Spread; 7 – Standard Future Strategy; 8 – Pack and Bundle; 9 – Strip

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	115	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
40	OrdType	Y	1	116	unsigned int	Order type. Value: 2 = Limit
28710	PriceValidityCheckType	Y	1	117	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 = None; 1 = Optional; 2 = Mandatory
18	ExecInst	Y	1	118	unsigned int	Instructions for order handling. Value: 1 = Persistent Order (FIX value 'H'); 2 = Non-persistent Order (FIX value 'Q')
59	TimeInForce	Y	1	119	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 = Day (GFD); 1 = Good Till Cancelled (GTC) - Standard Orders only; 3 = Immediate or Cancel (IOC); 6 = Good Till Date (GTD) - Standard Orders only

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	120	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = MarketMaker
28743	OwnershipIndicator	Y	1	121	unsigned int	Indicator to change the ownership of an order Value: 0 = Do not change ownership; 1 = Change ownership to executing party (User ID)
20075	PartyIDLocationID	N	2	122	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	124	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	125	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20038	PartyIDPosition-Account	N	32	145	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39, \x41-\x5A
25007	FreeText1	N	12	177	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	189	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	201	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
555	NoLegs	Y	1	213	Counter	Number of LegOrd repeating group instances.Must be greater than 1.
25017	Pad2	U	2	214	Fixed String	not used
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
28715	>LegAccount	N	2	216	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D, \x50
564	>LegPositionEffect	Y	1	218	char	Leg-specific field used for Eurex position management purposes and indicates whether the leg is submitted to open or close a position. Value: C – Close; O – Open
25020	>Pad5	U	5	219	Fixed String	not used

7.8.11 Replace Order Response (Standard Order)

This message confirms a Replace Order request for a Standard Order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10107 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 – Description: Session Data
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the replaced order.
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Description: Last Message
<Message Body>						
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.
21008	TrdRegTSTimePriority	Y	8	120	UTCTimestamp	Priority timestamp.
151	LeavesQty	Y	4	128	Qty	Remaining quantity of an order.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	Y	4	132	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	136	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	140	char	Conveys the current status of an order. Value: Description 0: New 1: Partially filled 2: Filled 4: Cancelled 9: Suspended
150	ExecType	Y	1	141	char	The reason why this message was generated. Value: Description 4: Cancelled 5: Replaced L: Triggered

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>142</td><td>unsigned int</td><td>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.<table><tr><td>Value</td><td>Description</td></tr><tr><td>102</td><td>Order modify accepted</td></tr><tr><td>105</td><td>IOC Order accepted</td></tr><tr><td>181</td><td>Ownership Changed</td></tr><tr><td>212</td><td>Book or Cancel Order accepted</td></tr></table></td></tr>
<tr><td>28745</td><td>Crossed</td><td>Y</td><td>1</td><td>144</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>145</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><td>Value</td><td>Description</td></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>146</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><td>Value</td><td>Description</td></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25020</td><td>Pad5</td><td>U</td><td>5</td><td>147</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.8.12 Replace Order Response (Lean Order)

This message confirms a Replace Order request for a Lean Order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

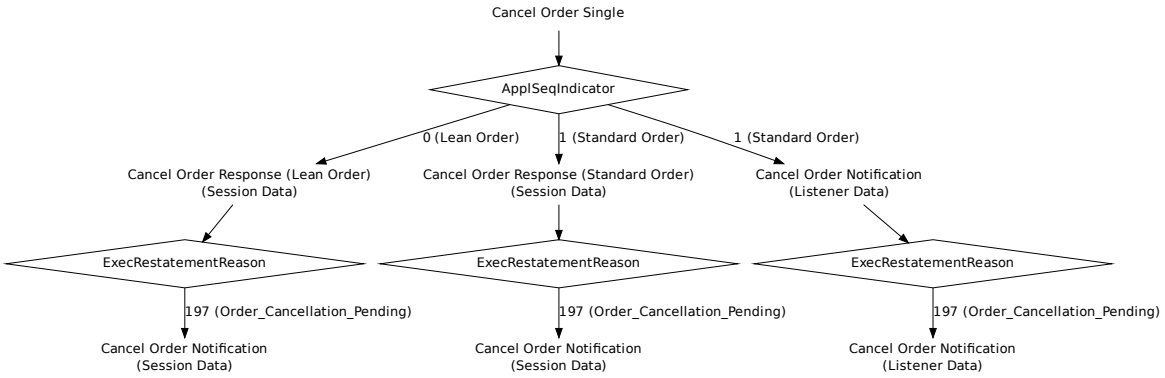
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10108 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
151	LeavesQty	Y	4	104	Qty	Remaining quantity of an order.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	Y	4	108	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	112	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	116	char	Conveys the current status of an order. Value: 0 New; 1 Partially filled; 2 Filled; 4 Cancelled; 9 Suspended
150	ExecType	Y	1	117	char	The reason why this message was generated. Value: 4 Cancelled; 5 Replaced; L Triggered
378	ExecRestatement-Reason	Y	2	118	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 102 Order modify accepted; 105 IOC Order accepted; 181 Ownership Changed; 212 Book or Cancel Order accepted

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>28745</td><td>Crossed</td><td>Y</td><td>1</td><td>120</td><td>unsigned int</td><td>Indicates SMP involvement.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>No crossing (Order not subject to crossing)</td></tr><tr><td>1</td><td>Cross rejected (Order subject to crossing and match prevented)</td></tr></table></td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>121</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>1823</td><td>Triggered</td><td>Y</td><td>1</td><td>122</td><td>unsigned int</td><td>Indicates if an order has been previously triggered.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Not Triggered</td></tr><tr><td>1</td><td>Triggered Stop</td></tr><tr><td>2</td><td>Triggered OCO</td></tr></table></td></tr>
<tr><td>25020</td><td>Pad5</td><td>U</td><td>5</td><td>123</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.8.13 Cancel Order Single

This message is used to cancel a single order. For more details, please refer to chapter 4.7.2 Cancellation. This message is sent to the service "Order and Quote Management".

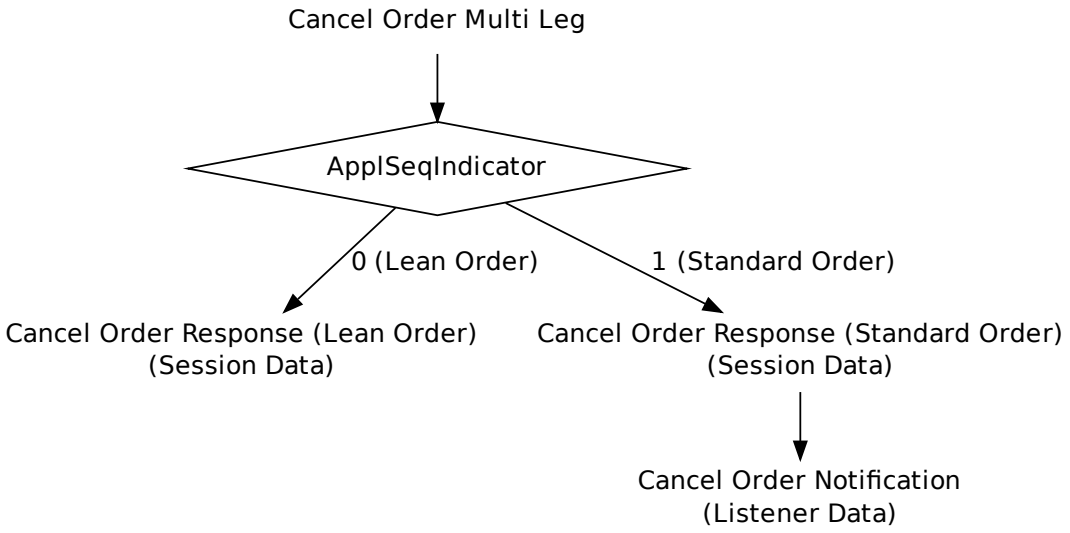


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10109 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
376	ComplianceID	N	8	48	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	56	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30048	SimpleSecurityID	Y	4	60	unsigned int	Instrument identifier for simple instruments. Should be filled with the 4 least significant bytes of SecurityID (48) provided in Eurex RDI and Eurex RDF reference data.
20655	TargetPartyIDSessionID	N	4	64	unsigned int	Session ID that entered the order.
25019	Pad4	U	4	68	Fixed String	not used

7.8.14 Cancel Order Multi Leg

This message is used to cancel a multi leg order. For more details, please refer to chapter 4.7.2 Cancellation. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10123 (OrderCancelRequest, MsgType = F)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
37	OrderID	N	8	24	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	32	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
41	OrigClOrdID	N	8	40	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	48	signed int	Instrument identifier.
376	ComplianceID	N	8	56	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	64	signed int	Product identifier.
20655	TargetPartyIDSessionID	N	4	68	unsigned int	Session ID.

7.8.15 Cancel Order Response (Standard Order)

This message confirms the cancellation of a Standard Order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10110 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data
28704	ApplMsgID	N	16	63	data	Not set if the submitting session is not the owner of the cancelled order.
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
<Message Body>						
37	OrderID	Y	8	80	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
11	ClOrdID	N	8	88	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	96	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	104	signed int	Instrument identifier.
17	ExecID	Y	8	112	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	4	120	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	124	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	128	char	Conveys the current status of an order. Value: 4 – Cancelled; 6 – Pending Cancel (i.e. result of Order Cancel Request); 9 – Suspended
150	ExecType	Y	1	129	char	The reason why this message was generated. Value: 4 – Cancelled; 6 – Pending Cancel (e.g. result of Order Cancel Request)
378	ExecRestatement-Reason	Y	2	130	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 – Order delete accepted; 197 – Pending order deletion finally completed (end of FREEZE state)

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>132</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>25018</td><td>Pad3</td><td>U</td><td>3</td><td>133</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.8.16 Cancel Order Response (Lean Order)

This message confirms the cancellation of a Lean Order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10111 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
14	CumQty	Y	4	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	108	Qty	Total quantity cancelled for this order.
39	OrdStatus	Y	1	112	char	Conveys the current status of an order. Value: 4 – Cancelled; 6 – Pending Cancel (i.e. result of Order Cancel Request); 9 – Suspended
150	ExecType	Y	1	113	char	The reason why this message was generated. Value: 4 – Cancelled; 6 – Pending Cancel (e.g. result of Order Cancel Request)
378	ExecRestatement-Reason	Y	2	114	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 – Order delete accepted; 197 – Pending order deletion finally completed (end of FREEZE state)
1227	ProductComplex	Y	1	116	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 – Simple instrument; 2 – Standard Option Strategy; 3 – Non-Standard Option Strategy; 4 – Volatility Strategy; 5 – Futures Spread; 6 – Inter-Product Spread; 7 – Standard Future Strategy; 8 – Pack and Bundle; 9 – Strip
25018	Pad3	U	3	117	Fixed String	not used

7.8.17 Cancel Order Notification

This message informs about an unsolicited cancellation of a single order. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

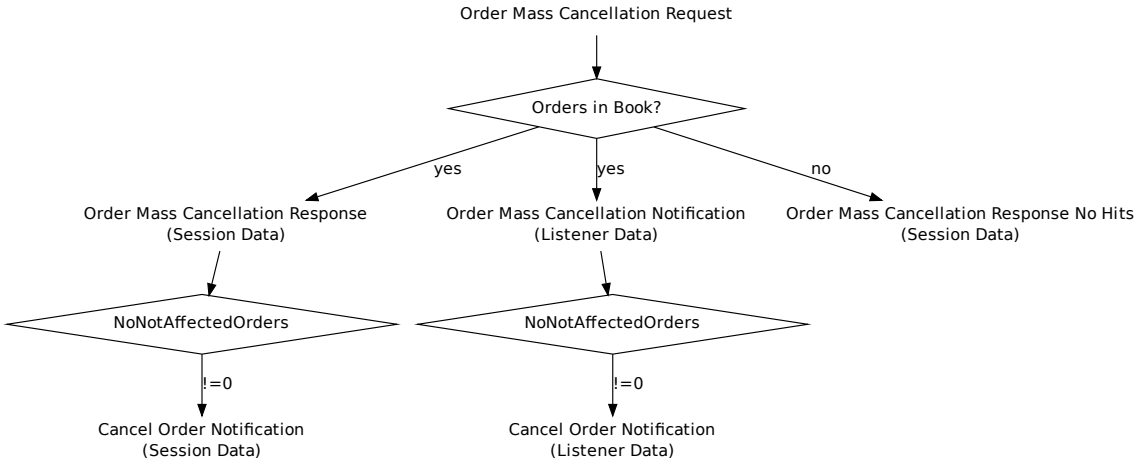
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10112 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	N	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
14	CumQty	Y	4	104	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	108	Qty	Total quantity cancelled for this order.
1300	MarketSegmentID	Y	4	112	signed int	Product identifier.
20036	PartyIDEnteringTrader	N	4	116	unsigned int	Entering User ID.
378	ExecRestatement-Reason	Y	2	120	unsigned int	Code to further qualify the field ExecType (150) of the Execution Report (8) message. Value: 103 – Order delete accepted 197 – Pending order deletion finally completed (end of FREEZE state) 199 – Pending order cancellation executed (end of FREEZE state)
20007	PartyIDEnteringFirm	N	1	122	unsigned int	Entering Entity ID. Value: 1 – Participant 2 – Market Supervision

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
39	OrdStatus	Y	1	123	char	Conveys the current status of an order. Value: 4 = Cancelled; 6 = Pending Cancel (i.e. result of Order Cancel Request); 9 = Suspended
150	ExecType	Y	1	124	char	The reason why this message was generated. Value: 4 = Cancelled; 6 = Pending Cancel (e.g. result of Order Cancel Request)
1227	ProductComplex	Y	1	125	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
54	Side	Y	1	126	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25016	Pad1	U	1	127	Fixed String	not used

7.8.18 Order Mass Cancellation Request

This message is used for mass cancellation of orders. For more details, please refer to chapter 4.7.6 Order Mass Cancellation. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10120 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	N	8	24	signed int	Instrument identifier.
44	Price	N	8	32	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
376	ComplianceID	N	8	40	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
20655	TargetPartyIDSessionID	N	4	52	unsigned int	Session ID.
20612	TargetPartyIDExecutingTrader	N	4	56	unsigned int	Owning User ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	N	1	60	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25018	Pad3	U	3	61	Fixed String	not used

7.8.19 Order Mass Cancellation Response

This message confirms the Mass Cancellation request for orders. For more details, please refer to chapter 4.18 Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10121 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
5948	PartitionID	Y	2	60	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1180	ApplID	Y	1	62	unsigned int	Identifier for an ETI data stream. Value: 4 — Session Data
28704	ApplMsgID	Y	16	63	data	Application message identifier assigned to an order or quote event.
893	LastFragment	Y	1	79	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 — Not Last Message Value: 1 — Last Message
<Message Body>						
1369	MassActionReportID	Y	8	80	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1370	NoNotAffectedOrders	Y	2	88	Counter	Number of NotAffectedOrders repeating group instances.
25021	Pad6	U	6	90	Fixed String	not used
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	96	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	104	unsigned int	Original Client Order ID of an order whose cancellation is pending.

7.8.20 Order Mass Cancellation Response No Hits

This message confirms the Mass Cancellation request for orders if the order book of the session was not affected.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10124 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.

7.8.21 Order Mass Cancellation Notification

This message informs about an unsolicited mass cancellation event of orders. For more details, please refer to chapter 4.18 Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10122 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Only set for mass cancellations on instrument (SecurityID) level.
44	Price	N	8	80	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	92	unsigned int	Session ID.
20612	TargetParty-IDExecutingTrader	N	4	96	unsigned int	Owning User ID.
20036	PartyIDEnteringTrader	N	4	100	unsigned int	Entering User ID.
1370	NoNotAffectedOrders	Y	2	104	Counter	Number of NotAffectedOrders repeating group instances.
20007	PartyIDEnteringFirm	N	1	106	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
28721	MassActionReason	Y	1	107	unsigned int	Reason for mass cancellation. Value: 0 = No special reason; 1 = Trading was stopped; 2 = Emergency; 3 = Market Maker Protection; 6 = Session loss or logout; 7 = Duplicate Session Login; 8 = Clearing Risk Control
18	ExecInst	Y	1	108	unsigned int	Instructions for order handling. Value: 3 = Persistent and non-persistent orders affected (FIX value 'H Q'); 2 = Non-persistent Order (FIX value 'Q')
54	Side	N	1	109	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
25017	Pad2	U	2	110	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<NotAffectedOrdersGrp>						Cardinality: 0-500, Record counter: NoNotAffectedOrders
1371	>NotAffectedOrderID	Y	8	112	unsigned int	Exchange Order ID of an order whose cancellation is pending.
1372	>NotAffOrigClOrdID	N	8	120	unsigned int	Original Client Order ID of an order whose cancellation is pending.

7.8.22 Extended Order Information

This message format is used for order book restatement, retransmission of order events, the Listener Broadcast and for unsolicited order events within the session data. For more details, please refer to chapter 4.7.9 Order Status and Execution Reports.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10117 (ExecutionReport, MsgType = 8)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
37	OrderID	Y	8	64	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	72	unsigned int	Client Order ID: Unique participant defined order request identifier; used for client order id chaining.
41	OrigClOrdID	N	8	80	unsigned int	ClOrdID (11) of the last successfully processed task (request) referring to the specific order.
48	SecurityID	Y	8	88	signed int	Instrument identifier.
17	ExecID	Y	8	96	UTCTimestamp	Transaction timestamp.
21009	TrdRegTSEntryTime	Y	8	104	UTCTimestamp	The entry timestamp is the time of the creation of the order.
21008	TrdRegTSTimePriority	Y	8	112	UTCTimestamp	Priority timestamp.
44	Price	N	8	120	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
99	StopPx	N	8	128	PriceType	Stop price. Required if OrdType (40) is Stop (3) or used as the trigger price for an One-cancels-the-other order.
1300	MarketSegmentID	Y	4	136	signed int	Product identifier.
151	LeavesQty	Y	4	140	Qty	Remaining quantity of an order.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
14	CumQty	Y	4	144	Qty	Cumulated executed quantity of an order.
84	CxlQty	Y	4	148	Qty	Total quantity cancelled for this order.
38	OrderQty	Y	4	152	Qty	Total Order Quantity.
432	ExpireDate	N	4	156	LocalMktDate	Date of order expiry. Required if TimeInForce (59) = 6.
28744	MatchInstCrossID	N	4	160	unsigned int	Self Match Prevention ID.
20059	PartyIDExecutingUnit	Y	4	164	unsigned int	Business Unit ID.
20055	PartyIDSessionID	Y	4	168	unsigned int	Session ID.
20012	PartyIDExecuting-Trader	Y	4	172	unsigned int	Owning User ID.
20036	PartyIDEnteringTrader	N	4	176	unsigned int	Entering User ID.
30555	NoLegExecs	Y	2	180	Counter	Number of InstrmntLegExec repeating group instances.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>378</td><td>ExecRestatement-Reason</td><td>Y</td><td>2</td><td>182</td><td>unsigned int</td><td>Code to further qualify the field Exec-Type (150) of the Execution Report (8) message.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>001</td><td>Order book restatement</td></tr><tr><td>101</td><td>Order add accepted</td></tr><tr><td>102</td><td>Order modify accepted</td></tr><tr><td>103</td><td>Order delete accepted</td></tr><tr><td>105</td><td>IOC Order accepted</td></tr><tr><td>108</td><td>Book Order executed</td></tr><tr><td>135</td><td>Market Order triggered and executed</td></tr><tr><td>149</td><td>Closing Auction Order has been activated</td></tr><tr><td>150</td><td>Closing Auction Order has been inactivated</td></tr><tr><td>164</td><td>One-cancels-the-other Order has been triggered</td></tr><tr><td>172</td><td>Stop Order has been triggered</td></tr><tr><td>212</td><td>Book or Cancel Order accepted</td></tr><tr><td>199</td><td>Pending order cancellation executed (end of FREEZE state)</td></tr><tr><td>181</td><td>Ownership Changed</td></tr></table></td></tr>
<tr><td>20007</td><td>PartyIDEnteringFirm</td><td>N</td><td>1</td><td>184</td><td>unsigned int</td><td>Entering Entity ID.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Participant</td></tr><tr><td>2</td><td>Market Supervision</td></tr></table></td></tr>
</table>

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>1227</td><td>ProductComplex</td><td>Y</td><td>1</td><td>185</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>6</td><td>Inter-Product Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>39</td><td>OrdStatus</td><td>Y</td><td>1</td><td>186</td><td>char</td><td>Conveys the current status of an order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>1</td><td>Partially filled</td></tr><tr><td>2</td><td>Filled</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>9</td><td>Suspended</td></tr></table></td></tr>
<tr><td>150</td><td>ExecType</td><td>Y</td><td>1</td><td>187</td><td>char</td><td>The reason why this message was generated.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>New</td></tr><tr><td>4</td><td>Cancelled</td></tr><tr><td>5</td><td>Replaced</td></tr><tr><td>9</td><td>Suspended</td></tr><tr><td>D</td><td>Restated</td></tr><tr><td>L</td><td>Triggered</td></tr><tr><td>F</td><td>Trade</td></tr></table></td></tr>
<tr><td>54</td><td>Side</td><td>Y</td><td>1</td><td>188</td><td>unsigned int</td><td>Side of the order.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Buy</td></tr><tr><td>2</td><td>Sell</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
40	OrdType	Y	1	189	unsigned int	Order type. Value: 1 Market; 2 Limit; 3 Stop; 4 Stop Limit
1815	TradingCapacity	Y	1	190	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 Customer (Agency); 5 Principal (Proprietary); 6 MarketMaker
59	TimeInForce	N	1	191	unsigned int	Execution and trading restriction parameters supported by Eurex. Value: 0 Day (GFD); 1 Good Till Cancelled (GTC) - Standard Orders only; 3 Immediate or Cancel (IOC); 6 Good Till Date (GTD) - Standard Orders only
18	ExecInst	N	1	192	unsigned int	Instructions for order handling. Value: 1 Persistent Order (FIX value 'H'); 2 Non-persistent Order (FIX value 'Q'); 5 Persistent and Book or Cancel order (FIX value 'H 6'); 6 Non-persistent and Book or Cancel order (FIX value 'Q 6')
625	TradingSessionSubID	N	1	193	unsigned int	Marks a certain order as a closing auction one. Value: 4 Closing or closing auction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28703	ApplSeqIndicator	N	1	194	unsigned int	Indicates if the order is a Lean Order or a Standard Order. Application sequencing is limited for Lean Orders. Value: 0 = No Recovery Required; 1 = Recovery Required
1	Account	N	2	195	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20038	PartyIDPosition-Account	N	32	197	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
77	PositionEffect	N	1	229	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
20096	PartyIDTakeUpTrading-Firm	N	5	230	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20013	PartyIDOrder-OriginationFirm	N	7	235	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	242	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	251	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	253	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	254	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25007	FreeText1	N	12	274	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	286	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	298	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1362	NoFills	Y	1	310	Counter	Specifies the number of partial fills included in this Execution Report.
555	NoLegs	Y	1	311	Counter	Number of LegOrd repeating group instances.
1823	Triggered	Y	1	312	unsigned int	Indicates if an order has been previously triggered. Value: 0 – Not Triggered; 1 – Triggered Stop; 2 – Triggered OCO
28745	Crossed	Y	1	313	unsigned int	Indicates SMP involvement. Value: 0 – No crossing (Order not subject to crossing); 1 – Cross rejected (Order subject to crossing and match prevented)
25021	Pad6	U	6	314	Fixed String	not used

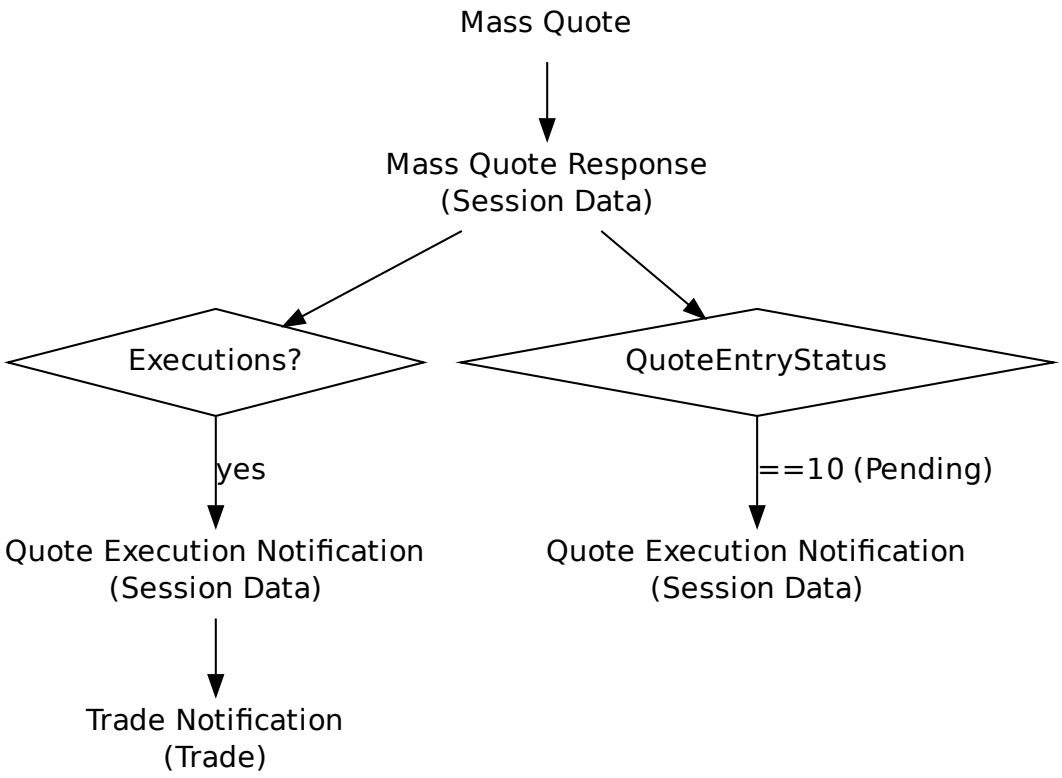
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<LegOrdGrp>						Cardinality: 0-20, Record counter: NoLegs
28715	>LegAccount	N	2	320	Fixed String	Leg-specific account to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
564	>LegPositionEffect	Y	1	322	char	Leg-specific field used for Eurex position management purposes and indicates whether the leg is submitted to open or close a position. Value: C = Close; O = Open
25020	>Pad5	U	5	323	Fixed String	not used
<FillsGrp>						Cardinality: 0-100, Record counter: NoFills
1364	>FillPx	Y	8	0	PriceType	Price of Fill.
1365	>FillQty	Y	4	8	Qty	Quantity of Fill.
28708	>FillMatchID	Y	4	12	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1363	>FillExecID	Y	4	16	signed int	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
1443	>FillLiquidityInd	N	1	20	unsigned int	Indicates whether the order added or removed liquidity. Required only for execution reports generated for fills. Value: 1 = Added Liquidity; 2 = Removed Liquidity; 5 = Triggered Stop Order; 6 = Triggered OCO Order; 7 = Triggered Market Order
25018	>Pad3	U	3	21	Fixed String	not used
<InstrmntLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 = Buy; 2 = Sell
25010	>NoFillsIndex	Y	1	25	unsigned int	Reference to the corresponding FillsGrp repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

7.9 Quote Handling

7.9.1 Mass Quote

Quotes are entered using the Mass Quote message. For more details, please refer to chapter 4.8.2 Maintaining Quotes. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10405 (MassQuote, MsgType = i)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<Message Body>						
117	QuoteID	Y	8	24	unsigned int	Customer defined mass quote identifier.
376	ComplianceID	N	8	32	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
28744	MatchInstCrossID	N	4	44	unsigned int	Self Match Prevention ID.
25033	EnrichmentRuleID	N	2	48	unsigned int	Identifies an enrichment rule
28710	PriceValidityCheckType	Y	1	50	unsigned int	Indicator how price validity check should be performed by the exchange (see Price Reasonability Check). Value: 0 None; 1 Optional; 2 Mandatory
28723	QuoteSizeType	Y	1	51	unsigned int	Identifies the quoting model. Value: 1 Total Size (Quote Modification); 2 Open Size(Quote Entry)
295	NoQuoteEntries	Y	1	52	Counter	The number of quote entries for a Mass Quote.
25018	Pad3	U	3	53	Fixed String	not used
<QuoteEntryGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries
48	>SecurityID	Y	8	56	signed int	Instrument identifier.
132	>BidPx	N	8	64	PriceType	Bid price/rate.
133	>OfferPx	N	8	72	PriceType	Offer price/rate.
134	>BidSize	N	4	80	Qty	Quantity of bid.
135	>OfferSize	N	4	84	Qty	Quantity of offer.

7.9.2 Mass Quote Response

This message is the acknowledgement for a Mass Quote request. For more details, please refer to chapter 4.8.2 Maintaining Quotes. For a list of scenarios for the valid values of QuoteEntryStatus, please refer to chapter 8.7 Quote Entry Status

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10406 (MassQuoteAcknowledgement, MsgType = b)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
117	QuoteID	Y	8	64	unsigned int	Customer defined mass quote identifier.
693	QuoteResponseID	Y	8	72	UTCTimestamp	Mass quote response identifier generated by the exchange.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
295	NoQuoteEntries	Y	1	84	Counter	The number of quote entries of a Mass Quote that could not be processed as requested.
25018	Pad3	U	3	85	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<QuoteEntryAckGrp>						Cardinality: 0-100, Record counter: NoQuoteEntries
48	>SecurityID	Y	8	88	signed int	Instrument identifier.
28547	>BidCxlSize	N	4	96	Qty	Quote quantity that has been cancelled on the buy side.
28548	>OfferCxlSize	N	4	100	Qty	Quote quantity that has been cancelled on the sell side.
368	>QuoteEntryRejectReason	N	4	104	unsigned int	Reason code indicating why the quote entry has been rejected.

Value	Description
1	Unknown security
6	Duplicate quote
8	Invalid price
16	Reference price not available
100	Single sided quotes not allowed
103	Invalid usage of quoting model
106	Invalid size
107	Invalid underlying leg price
108	Bid price not reasonable
109	Ask price not reasonable
110	Bid price exceeds extended price range
111	Ask price exceeds extended price range
115	Instrument state freeze
116	Deletion already pending
117	Fuse Box violation on session level
118	Fuse Box violation on BU level
119	Entitlement not assigned for underlying
131	Instrument state does not allow processing
*	More values

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1167	>QuoteEntryStatus	Y	1	108	unsigned int	Identifies the status of an individual quote. Value: 0 = Accepted with warning; 5 = Rejected; 6 = Removed from Market; 10 = Pending
25018	>Pad3	U	3	109	Fixed String	not used

7.9.3 Quote Execution Notification

This message informs about quote match events. For more details, please refer to chapter 4.8.2 Maintaining Quotes.

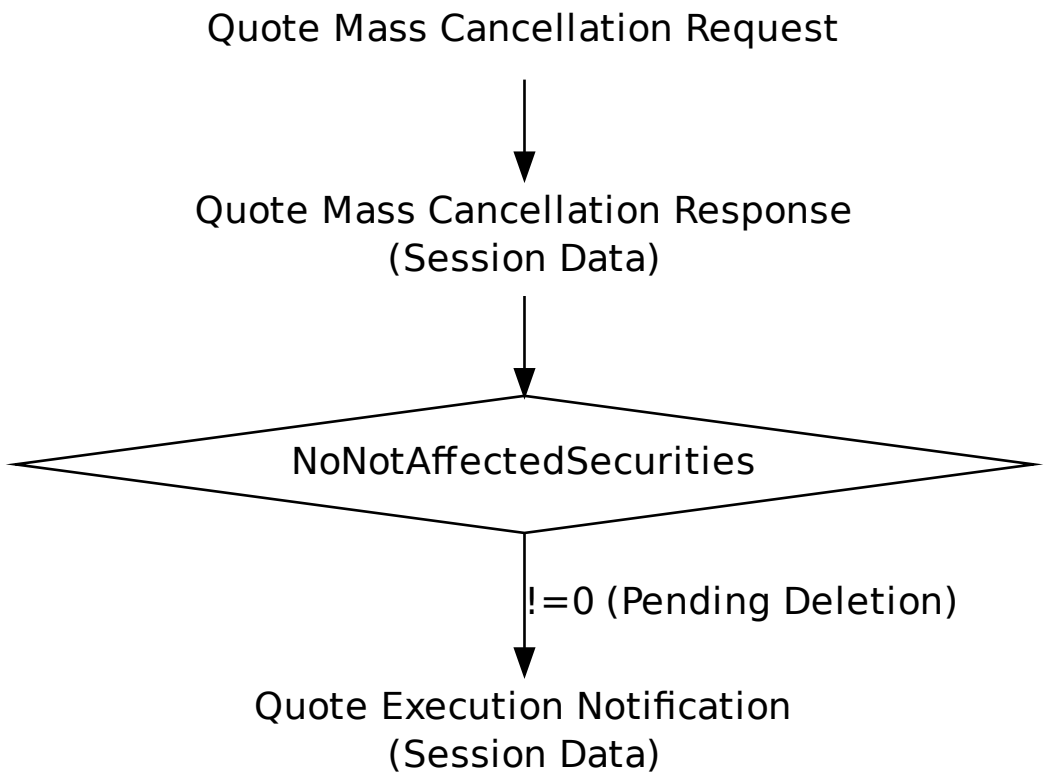
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10407 (QuoteExecutionReport, MsgType = U8)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
30555	NoLegExecs	Y	2	76	Counter	Number of InstrmntLegExec repeating group instances.
28706	NoQuoteEvents	Y	1	78	Counter	Number of QuoteEvent repeating group instances.
25016	Pad1	U	1	79	Fixed String	not used
<QuoteEventGrp>						Cardinality: 1-100, Record counter: NoQuoteEvents
48	>SecurityID	Y	8	80	signed int	Instrument identifier.
28553	>QuoteEventPx	N	8	88	PriceType	Price of this fill.
1166	>QuoteMsgID	Y	8	96	unsigned int	Customer defined mass quote identifier.
28714	>QuoteEventMatchID	N	4	104	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
28711	>QuoteEventExecID	N	4	108	signed int	Private identifier of a quote match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
28542	>QuoteEventQty	N	4	112	Qty	Quantity executed in this fill.
28539	>QuoteEventType	Y	1	116	unsigned int	Conveys the quote event type. Value: 2 – Modified side 3 – Removed Quote Side 4 – Partially Filled 5 – Filled
28581	>QuoteEventSide	Y	1	117	unsigned int	Side of the quote. Value: 1 – Buy 2 – Sell
28641	>QuoteEventLiquidity-Ind	N	1	118	unsigned int	Indicates whether the quote added or removed liquidity. Value: 1 – Added Liquidity 2 – Removed Liquidity

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28733	>QuoteEventReason	N	1	119	unsigned int	Additional information why quote side was removed. Value: 14 – Pending Cancellation Executed; 15 – Invalid Price; 16 – Quote subject to crossing and match prevented
<QuoteLegExecGrp>						Cardinality: 0-600, Record counter: NoLegExecs
602	>LegSecurityID	Y	8	0	signed int	Instrument identifier of the leg security.
637	>LegLastPx	Y	8	8	PriceType	Price of this leg fill.
1418	>LegLastQty	Y	4	16	Qty	Quantity executed in this leg fill.
1893	>LegExecID	Y	4	20	signed int	Private identifier of a leg match step, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.
624	>LegSide	Y	1	24	unsigned int	The side of the individual leg of a strategy as defined in its signature. Value: 1 – Buy; 2 – Sell
25011	>NoQuoteEventsIndex	Y	1	25	unsigned int	Reference to the corresponding QuoteEvent repeating group instance.
25021	>Pad6	U	6	26	Fixed String	not used

7.9.4 Quote Mass Cancellation Request

This message is used for the mass cancellation of quotes. For more details, please refer to chapter 4.8.2 Maintaining Quotes. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10408 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<Message Body>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.

7.9.5 Quote Mass Cancellation Response

This message confirms a Quote Mass Cancellation request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10409 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	72	Counter	Number of NotAffectedSecurities repeating group instances.
25021	Pad6	U	6	74	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation is pending.

7.9.6 Quote Mass Cancellation Notification

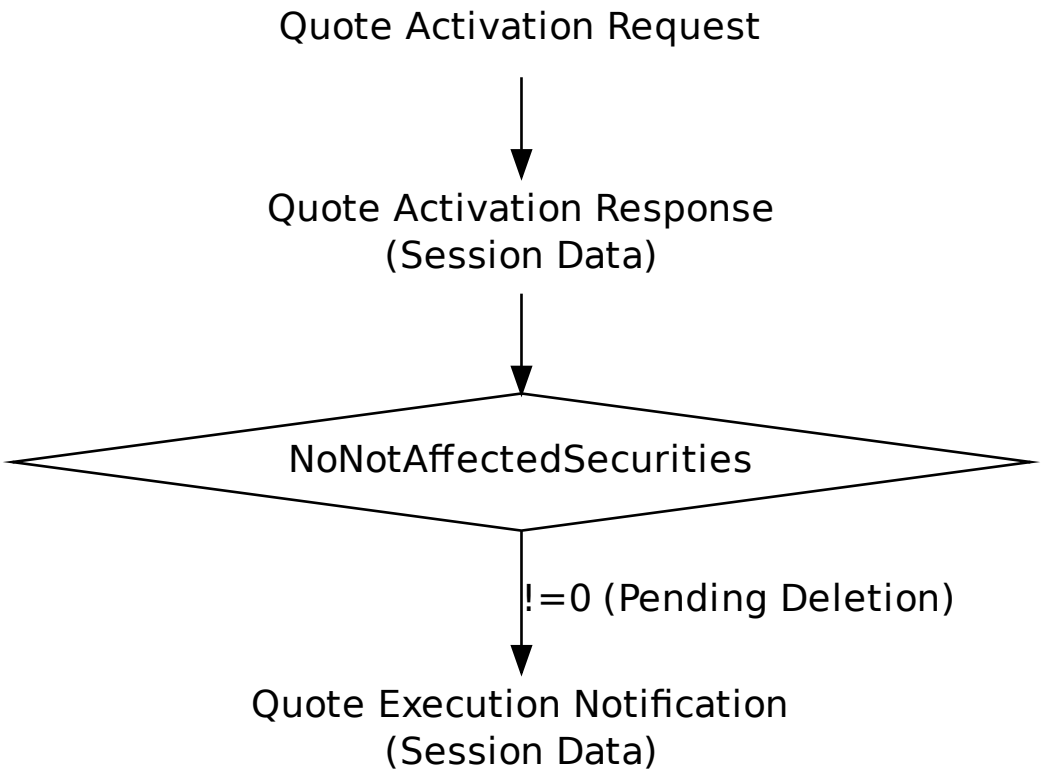
This message informs about an unsolicited Quote Mass Cancellation event. For more details, please refer to chapter 4.18 Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10410 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
48	SecurityID	U	8	72	signed int	not used
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	84	unsigned int	Session ID.
20036	PartyIDEnteringTrader	N	4	88	unsigned int	Entering User ID.
20612	TargetParty-IDExecutingTrader	N	4	92	unsigned int	Owning User ID.
28707	NoNotAffected-Securities	Y	2	96	Counter	Number of NotAffectedSecurities repeating group instances.
28721	MassActionReason	Y	1	98	unsigned int	Reason for mass cancellation. Value: Description 0: No special reason 1: Trading was stopped 2: Emergency 3: Market Maker Protection 6: Session loss or logout 7: Duplicate Session Login 8: Clearing Risk Control
20007	PartyIDEnteringFirm	N	1	99	unsigned int	Entering Entity ID. Value: Description 1: Participant 2: Market Supervision
20676	TargetPartyIDDeskID	N	3	100	Fixed String	Trader Group. Valid characters: A-Z,0-9,\x20
25016	Pad1	U	1	103	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	104	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

7.9.7 Quote Activation Request

This message is used for inactivation and activation of quotes of a session within the product scope or the product and instrument type scope. For more details, please refer to chapter 4.8.3 Quote Activation/Inactivation. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10403 (OrderMassActionRequest, MsgType = CA)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.
1373	MassActionType	Y	1	40	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension
1227	ProductComplex	N	1	41	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
25021	Pad6	U	6	42	Fixed String	not used

7.9.8 Quote Activation Response

The Quote Activation Response message confirms a Quote Activation Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10404 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	N	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	N	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message Value: 1 – Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
28707	NoNotAffected-Securities	Y	2	72	Counter	Number of NotAffectedSecurities repeating group instances.
25021	Pad6	U	6	74	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	80	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

7.9.9 Quote Activation Notification

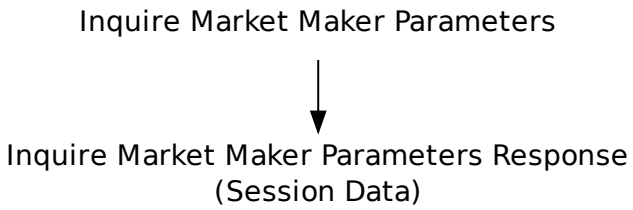
This message informs about an unsolicited inactivation and activation of quotes.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10411 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	U	4	32	unsigned int	not used
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False; 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Not Last Message; 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20036	PartyIDEnteringTrader	N	4	76	unsigned int	Entering User ID.
28707	NoNotAffected-Securities	Y	2	80	Counter	Number of NotAffectedSecurities repeating group instances.
20007	PartyIDEnteringFirm	N	1	82	unsigned int	Entering Entity ID. Value: 1 = Participant; 2 = Market Supervision
1227	ProductComplex	N	1	83	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 = Simple instrument; 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
1373	MassActionType	Y	1	84	unsigned int	Specifies the type of action requested. Value: 1 = Suspend quotes; 2 = Release quotes from suspension
28721	MassActionReason	Y	1	85	unsigned int	Reason for mass cancellation. Value: 0 = No special reason; 3 = Market Maker Protection
25017	Pad2	U	2	86	Fixed String	not used
<NotAffectedSecuritiesGrp>						Cardinality: 0-500, Record counter: NoNotAffectedSecurities
28702	>NotAffectedSecurity-ID	Y	8	88	unsigned int	Instrument ID whose quote mass cancellation or activation is pending.

7.9.10 Inquire Market Maker Parameters

This message is used to inquire for the Market Maker Parameters currently active for a session. For more details, please refer to chapter 4.8.4 Market Maker Protection. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10305 (MMParameterRequest, MsgType = U17)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
1300	MarketSegmentID	Y	4	24	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	28	unsigned int	Session ID.

7.9.11 Inquire Market Maker Parameters Response

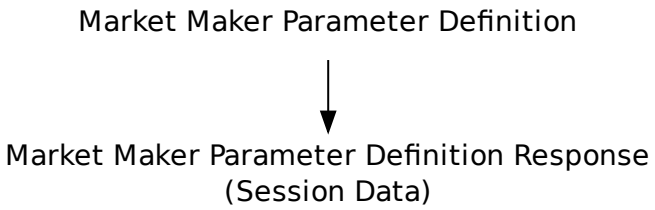
This message is the positive response to the Inquire Market Maker Parameters request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10306 (MMParameterResponse, MsgType = U18)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
28717	MMParameterReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
28705	NoMMParameters	Y	1	76	Counter	Number of MMParameters repeating group instances.
25018	Pad3	U	3	77	Fixed String	not used
<MMParameterGrp>						Cardinality: 0-9, Record counter: NoMMParameters
1629	>ExposureDuration	Y	8	80	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
14	>CumQty	Y	4	88	Qty	Volume threshold: total number of traded contracts.
28615	>PctCount	Y	4	92	signed int	The Percent counter sums up each trade as a percentage of the original volume.
7966	>Delta	Y	4	96	signed int	The Delta counter holds for futures the difference of bought future contracts and sold future contracts.For options it is the the difference of (long calls + short puts) and (short calls + long puts).
7968	>Vega	Y	4	100	signed int	Absolute number of contracts purchased reduced by the number of contracts sold (for options only)
1227	>ProductComplex	N	1	104	unsigned int	This field qualifies an instrument type on Eurex. Value: Description 1: Simple instrument 2: Standard Option Strategy 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip
25022	>Pad7	U	7	105	Fixed String	not used

7.9.12 Market Maker Parameter Definition

This message is used for definition of market maker protection parameters for a session. For more details, please refer to chapter 4.8.4 Market Maker Protection. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10303 (MMParameterDefinitionRequest, MsgType = U14)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
1629	ExposureDuration	Y	8	24	signed int	Participant defined time frame (in milliseconds) the risk protection parameters should be counted.
1300	MarketSegmentID	Y	4	32	signed int	Product identifier.
20655	TargetPartyIDSessionID	Y	4	36	unsigned int	Session ID.
14	CumQty	Y	4	40	Qty	Volume threshold: total number of traded contracts.
28615	PctCount	Y	4	44	signed int	The Percent counter sums up each trade as a percentage of the original volume.

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>7966</td><td>Delta</td><td>Y</td><td>4</td><td>48</td><td>signed int</td><td>The Delta counter holds for futures the difference of bought future contracts and sold future contracts.For options it is the the difference of (long calls + short puts) and (short calls + long puts).</td></tr>
<tr><td>7968</td><td>Vega</td><td>Y</td><td>4</td><td>52</td><td>signed int</td><td>Absolute number of contracts purchased reduced by the number of contracts sold (for options only)</td></tr>
<tr><td>1227</td><td>ProductComplex</td><td>N</td><td>1</td><td>56</td><td>unsigned int</td><td>This field qualifies an instrument type on Eurex.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Simple instrument</td></tr><tr><td>2</td><td>Standard Option Strategy</td></tr><tr><td>3</td><td>Non-Standard Option Strategy</td></tr><tr><td>4</td><td>Volatility Strategy</td></tr><tr><td>5</td><td>Futures Spread</td></tr><tr><td>7</td><td>Standard Future Strategy</td></tr><tr><td>8</td><td>Pack and Bundle</td></tr><tr><td>9</td><td>Strip</td></tr></table></td></tr>
<tr><td>25022</td><td>Pad7</td><td>U</td><td>7</td><td>57</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.9.13 Market Maker Parameter Definition Response

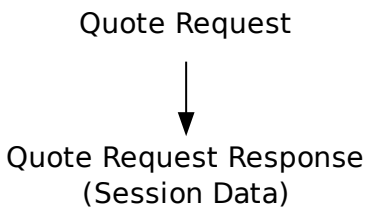
This message confirms a Market Maker Parameter Definition request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10304 (Request-Acknowledge, MsgType = U1)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
17	ExecID	N	8	64	UTCTimestamp	Transaction timestamp.

7.10 Quote and Cross Request

7.10.1 Quote Request

This message is used to send a Quote Request. For more details, please refer to chapter 4.13 Request for Quote. This message is sent to the service "Order and Quote Management".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10401 (QuoteRequest, MsgType = R)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
376	ComplianceID	N	8	32	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
38	OrderQty	N	4	44	Qty	Total Order Quantity.
54	Side	N	1	48	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	49	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25018	Pad3	U	3	69	Fixed String	not used

7.10.2 Quote Request Response

This message confirms a Quote Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10402 (RequestAcknowledge, MsgType = U1)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.

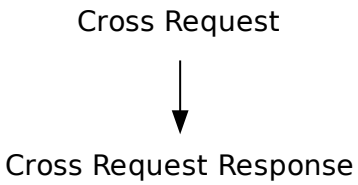
7.10.3 Cross Request Response

This message confirms a Cross Request.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10119 (RequestAcknowledge, MsgType = U1)
25017	Pad2	U	2	6	Fixed String	not used
<NRResponseHeaderME>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
7764	RequestOut	Y	8	16	UTCTimestamp	Timestamp the gateway sends a message to the Matching Engine
21002	TrdRegTSTimeIn	Y	8	24	UTCTimestamp	Matching engine in timestamp.
21003	TrdRegTSTimeOut	Y	8	32	UTCTimestamp	Matching engine out timestamp.
7765	ResponseIn	Y	8	40	UTCTimestamp	Timestamp the gateway receives a message from the Matching Engine
52	SendingTime	Y	8	48	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	56	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
893	LastFragment	Y	1	60	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 — Description: Last Message
25018	Pad3	U	3	61	Fixed String	not used
<Message Body>						
17	ExecID	Y	8	64	UTCTimestamp	Transaction timestamp.

7.10.4 Cross Request

This message is used to create a Cross Request. For more details, please refer to chapter 4.12 Cross Request. This message is sent to the service "Order and Quote Management".

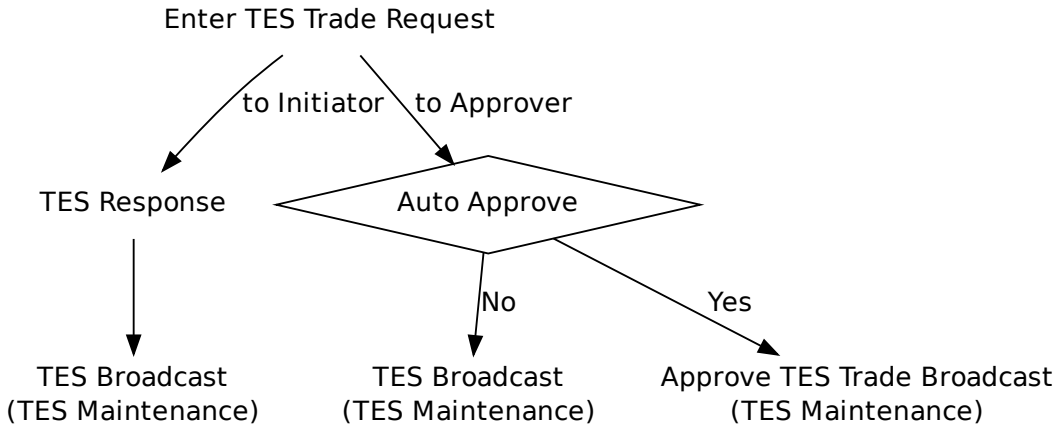


Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10118 (CrossRequest, MsgType = U16)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
376	ComplianceID	N	8	32	unsigned int	For participants to uniquely identify trading strategies
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.
38	OrderQty	Y	4	44	Qty	Total Order Quantity.
2404	ComplianceText	N	20	48	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25019	Pad4	U	4	68	Fixed String	not used

7.11 TES Trading

7.11.1 Enter TES Trade Request

This message is submitted by the Initiator and allows the entry of a TES trade. It specifies all users involved on the buy and sell side of the TES trade (approving users). The general TES trade information is visible to all approving users. After the request has successfully been accepted, the executing user will become the initiating user of the TES trade. This message is sent to the service "Trade Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10600 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the Eurex System. There is a market specific validation of Time of Commencement by the T7 back-end.
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	56	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
2589	RelatedClosePrice	N	8	64	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	76	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	80	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	84	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	88	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	92	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
828	TrdType	Y	2	96	unsigned int	Type of TES trade. Value: 1 Block Trade; 12 Exchange for Swap; 1000 Vola Trade; 1001 EFP-Fin Trade; 1002 EFP-Index Futures Trade; 1004 Trade at Market
1227	ProductComplex	N	1	98	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 Simple instrument; 2 Standard Option Strategy; 3 Non-Standard Option Strategy; 4 Volatility Strategy; 5 Futures Spread; 6 Inter-Product Spread; 7 Standard Future Strategy; 8 Pack and Bundle; 9 Strip; 10 Flexible Simple Instrument
856	TradeReportType	Y	1	99	unsigned int	Identifies the type of trade notification. Value: 0 Trade
1390	TradePublishIndicator	Y	1	100	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 Do Not Publish Trade; 1 Publish Trade
28709	NoSideAllocs	Y	1	101	Counter	Number of allocation in a Trade Entry Service trade. Number of TES trade sides in a TES trade
864	NoEvents	Y	1	102	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	103	Counter	Number of repeating InstrAttribType entries.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
887	NoUnderlyingStips	Y	1	104	Counter	Number of underlying stipulation entries.
20010	PartySettlement-Location	N	1	105	unsigned int	Settlement institution. To be set for TrdType (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [optional]. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
29008	HedgeType	N	1	106	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
28583	TradeReportText	N	20	107	Fixed String	User defined text field. Valid characters: \x01-\x7E
571	TradeReportID	N	20	127	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	147	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	159	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
318	UnderlyingCurrency	N	3	189	Currency	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	192	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25017	Pad2	U	2	222	Fixed String	not used
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	U	4	224	unsigned int	not used
80	>AllocQty	Y	4	228	Qty	Quantity of the particular trade side in the TES trade.
54	>Side	Y	1	232	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	233	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	238	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25019	>Pad4	U	4	244	Fixed String	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. Value: 5 = Variable rate; 100 = Coupon rate; 101 = Offset to the variable coupon rate; 102 = Swap Customer 1; 103 = Swap Customer 2; 104 = Cash Basket Reference
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>Pad7	U	7	33	Fixed String	not used
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>888</td><td>>UnderlyingStipType</td><td>Y</td><td>7</td><td>32</td><td>Fixed String</td><td>Type of stipulation. e.g. to denote coupon frequency.
Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
<table><tr><th>Value</th><th>Description</th></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table></td></tr>
<tr><td>25016</td><td>>Pad1</td><td>U</td><td>1</td><td>39</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.11.2 TES Response

This message confirms Enter TES Trade, Modify TES Trade, Delete TES Trade, Approve TES Trade, and Upload TES Trade requests.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10611 (TradeCaptureReportAck, MsgType = AR)
25017	Pad2	U	2	6	Fixed String	not used
<ResponseHeader>						
5979	RequestTime	Y	8	8	UTCTimestamp	Gateway request in timestamp.
52	SendingTime	Y	8	16	UTCTimestamp	Gateway response out timestamp.
34	MsgSeqNum	Y	4	24	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
25019	Pad4	U	4	28	Fixed String	not used
<Message Body>						
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a Trade Entry Service transaction.
571	TradeReportID	Y	20	36	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E

7.11.3 TES Status Broadcast

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10615 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance; 8 = TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
75	TradeDate	Y	4	40	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	44	unsigned int	Trading session event type. Value: 101 = Start of Service; 104 = End of Service
25018	Pad3	U	3	45	Fixed String	not used

7.11.4 TES Broadcast

This message informs about entered, modified or uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10604 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	72	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the Eurex System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
2489	PackageID	Y	4	100	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	104	unsigned int	System transaction identifier for a Trade Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	108	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	112	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	116	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	120	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	124	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>828</td><td>TrdType</td><td>Y</td><td>2</td><td>128</td><td>unsigned int</td><td>Type of TES trade.<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Block Trade</td></tr><tr><td>12</td><td>Exchange for Swap</td></tr><tr><td>1000</td><td>Vola Trade</td></tr><tr><td>1001</td><td>EFP-Fin Trade</td></tr><tr><td>1002</td><td>EFP-Index Futures Trade</td></tr><tr><td>1004</td><td>Trade at Market</td></tr></table></td></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>130</td><td>unsigned int</td><td>Identifies the type of trade notification.
The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Variance Futures and TRF, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day.
The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES.<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Trade</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>2</td><td>Accept</td></tr><tr><td>1</td><td>Alleged</td></tr><tr><td>11</td><td>Alleged New</td></tr><tr><td>13</td><td>Alleged No/Was</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	131	unsigned int	This field qualifies an instrument type on Eurex. Value: Description 1: Simple instrument 2: Standard Option Strategy 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip 10: Flexible Simple Instrument
1390	TradePublishIndicator	Y	1	132	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: Description 0: Do Not Publish Trade 1: Publish Trade
864	NoEvents	Y	1	133	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	134	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	135	Counter	Number of underlying stipulation entries.
28709	NoSideAllocs	Y	1	136	Counter	Number of allocation in a Trade Entry Service trade. Number of TES trade sides in a TES trade

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20010	PartySettlement-Location	N	1	137	unsigned int	Settlement institution. To be set for TrdType (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [optional]. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
29008	HedgeType	N	1	138	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
1011	MessageEventSource	Y	1	139	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver
28583	TradeReportText	N	20	140	Fixed String	User defined text field. Valid characters: \x01-\x7E
571	TradeReportID	N	20	160	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting-Firm	Y	5	180	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	Y	6	185	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

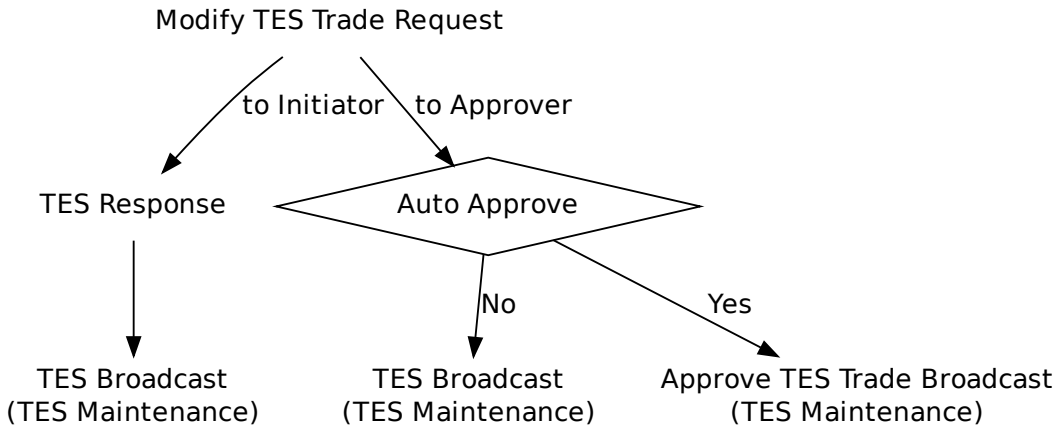
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
309	UnderlyingSecurityID	N	12	191	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	203	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	233	Currency	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	236	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25021	Pad6	U	6	266	Fixed String	not used
<SideAllocGrpBC>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	Y	4	272	unsigned int	Unique identifier for a TES trade side.
80	>AllocQty	Y	4	276	Qty	Quantity of the particular trade side in the TES trade.
22001	>PartyExecutingFirm	Y	5	280	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	285	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	291	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
28835	>TradeAllocStatus	Y	1	292	unsigned int	Status of an allocation in a Trade Entry Service trade. Value: 1 = Pending; 2 = Approved; 3 = Auto Approved; 4 = Uploaded; 5 = Canceled
25018	>Pad3	U	3	293	Fixed String	not used

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 – Swap Start Date; 9 – Swap End Date
25018	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. Value: 5 – Variable rate; 100 – Coupon rate; 101 – Offset to the variable coupon rate; 102 – Swap Customer 1; 103 – Swap Customer 2; 104 – Cash Basket Reference

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>Pad7	U	7	33	Fixed String	not used
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

7.11.5 Modify TES Trade Request

This message allows the modification of a pending TES trade by its initiating user. As long as the TES trade is not approved by all of its approving users, the modification of the general TES trade information except instrument Id and external references is supported. This also includes the approving users and the number of the approving users involved on the TES trade sides. This message is sent to the service "Trade Entry".



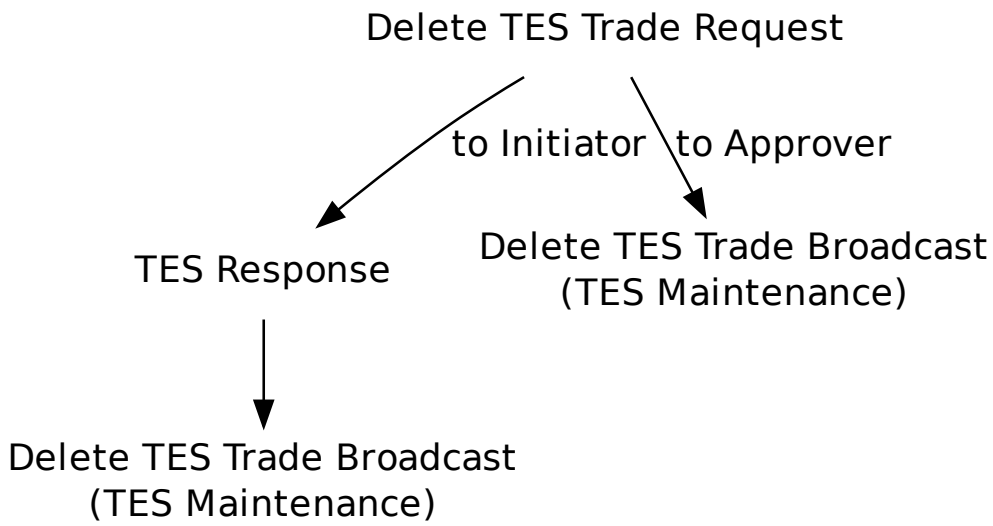
Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10601 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
31	LastPx	Y	8	24	PriceType	Price of TES trade.
483	TransBkdTime	N	8	32	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the Eurex System. There is a market specific validation of Time of Commencement by the T7 back-end.
1300	MarketSegmentID	Y	4	40	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	44	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	48	unsigned int	System transaction identifier for a Trade Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
2546	RelatedMarket-SegmentID	N	4	52	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	56	unsigned int	Type of TES trade. Value: 1 – Block Trade; 12 – Exchange for Swap; 1000 – Vola Trade; 1001 – EFP-Fin Trade; 1002 – EFP-Index Futures Trade; 1004 – Trade at Market
856	TradeReportType	Y	1	58	unsigned int	Identifies the type of trade notification. Value: 5 – No/Was (Replaced)
1390	TradePublishIndicator	Y	1	59	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 – Do Not Publish Trade; 1 – Publish Trade
28709	NoSideAllocs	Y	1	60	Counter	Number of allocation in a Trade Entry Service trade. Number of TES trade sides in a TES trade
28583	TradeReportText	N	20	61	Fixed String	User defined text field. Valid characters: \x01-\x7E
571	TradeReportID	N	20	81	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
25018	Pad3	U	3	101	Fixed String	not used
<SideAllocGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
467	>IndividualAllocID	N	4	104	unsigned int	Unique identifier for a TES trade side.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
80	>AllocQty	Y	4	108	Qty	Quantity of the particular trade side in the TES trade.
54	>Side	Y	1	112	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
22001	>PartyExecutingFirm	Y	5	113	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	118	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
25019	>Pad4	U	4	124	Fixed String	not used

7.11.6 Delete TES Trade Request

This message allows the deletion of a pending TES trade by its initiating user. This message is sent to the service "Trade Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10602 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
2489	PackageID	Y	4	24	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
1300	MarketSegmentID	Y	4	28	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
30017	TESExecID	Y	4	32	unsigned int	System transaction identifier for a Trade Entry Service transaction. The latest value available to the Initiator for the corresponding TES Trade needs to be provided.
2546	RelatedMarket-SegmentID	N	4	36	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	40	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
856	TradeReportType	Y	1	42	unsigned int	Identifies the type of trade notification. Value: Description 6: Trade Report Cancel
571	TradeReportID	N	20	43	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
25016	Pad1	U	1	63	Fixed String	not used

7.11.7 Delete TES Trade Broadcast

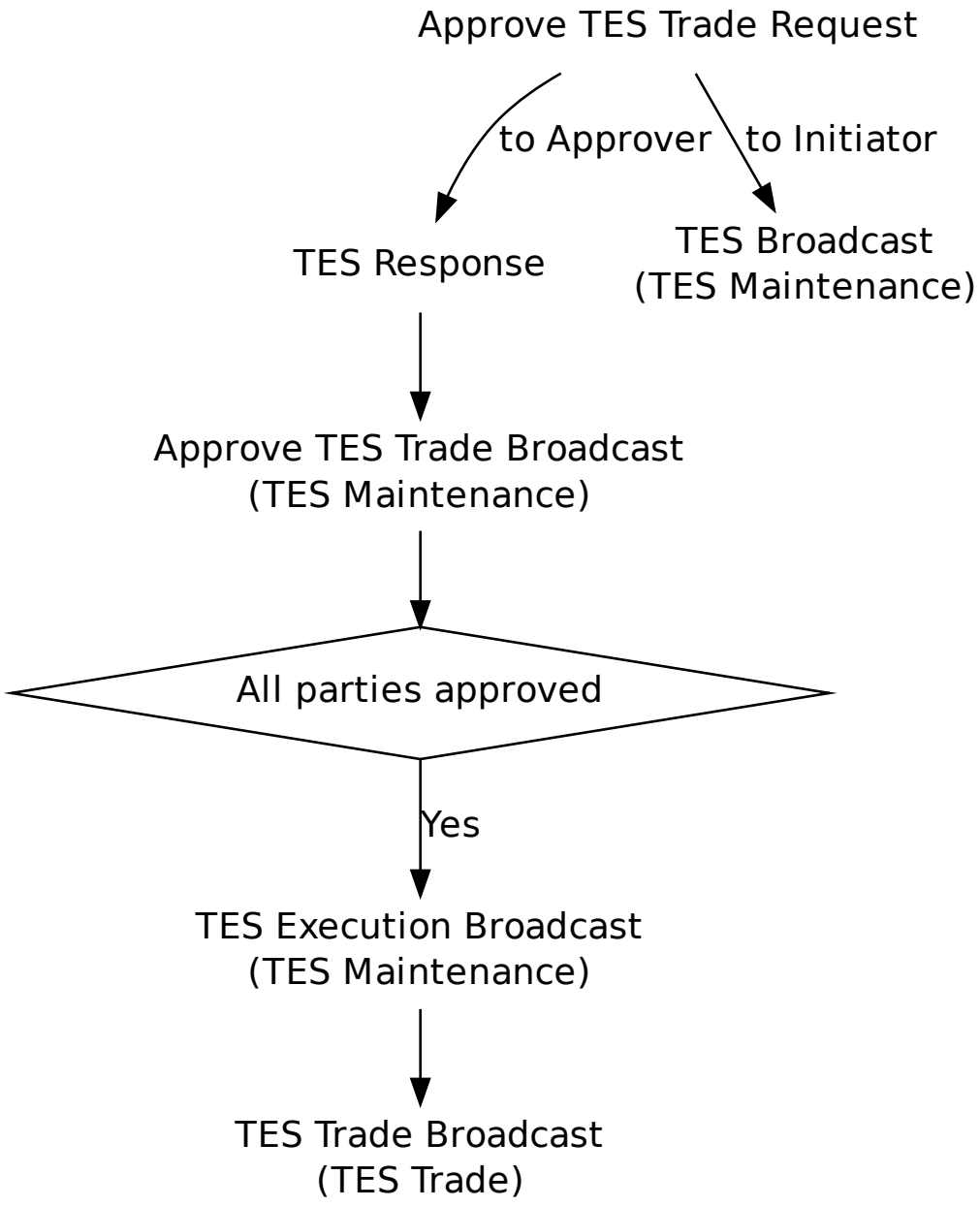
This message informs initiator and approvers about TES Trade deletions.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10606 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	52	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a Trade Entry Service transaction.
828	TrdType	Y	2	60	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
285	DeleteReason	Y	1	62	unsigned int	Reason for deletion. Value: Description 100: Deletion via the TES Delete Request 101: Automatic deletion due to TES Activity State Change 102: Automatic deletion due to instrument expiration 103: Deletion caused by Clearing/Risk stop 104: Deletion caused by Trading stop 105: Deletion of Instrument 106: Suspension of Instrument
856	TradeReportType	Y	1	63	unsigned int	Identifies the type of trade notification. Value: Description 6: Trade Report Cancel
1011	MessageEventSource	Y	1	64	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
571	TradeReportID	N	20	65	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
25018	Pad3	U	3	85	Fixed String	not used

7.11.8 Approve TES Trade Request

This message allows the approval of a pending TES trade side by its approving user. All TES trade side specific information (e.g. trading capacity, open/close indicator, text fields) needs to be specified in this request. A TES trade also needs to be approved by the initiating user if the initiating user is identical to an approving user, i.e. if the user who was initiating the TES trade is also involved on any side of the same TES trade. This message is sent to the service "Trade Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10603 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
376	ComplianceID	N	8	24	unsigned int	For participants to uniquely identify trading strategies
2489	PackageID	Y	4	32	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
70	AllocID	Y	4	36	unsigned int	Unique identifier for a TES Trade side.
80	AllocQty	Y	4	40	Qty	Quantity of the particular trade side in the TES trade.
30017	TESExecID	Y	4	44	unsigned int	System transaction identifier for a Trade Entry Service transaction. The latest value available to the Approver for the corresponding TES Trade side needs to be provided.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.
2546	RelatedMarket-SegmentID	N	4	52	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	56	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1815	TradingCapacity	Y	1	58	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = MarketMaker
856	TradeReportType	Y	1	59	unsigned int	Identifies the type of trade notification. Value: 2 = Accept
54	Side	Y	1	60	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
571	TradeReportID	N	20	61	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
77	PositionEffect	Y	1	81	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
22001	PartyExecutingFirm	Y	5	82	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	87	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
1	Account	N	2	93	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
25007	FreeText1	N	12	95	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	FreeText2	N	12	107	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	119	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20096	PartyIDTakeUpTrading-Firm	N	5	131	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
20038	PartyIDPosition-Account	N	32	136	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39, \x41-\x5A
20013	PartyIDOrder-OriginationFirm	N	7	168	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	175	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	184	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	186	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	ComplianceText	N	20	187	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25016	Pad1	U	1	207	Fixed String	not used

7.11.9 Approve TES Trade Broadcast

This message informs about approved TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10607 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.
60	TransactTime	Y	8	56	UTCTimestamp	Transaction timestamp.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	64	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	72	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
483	TransBkdTime	N	8	80	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the Eurex System. There is a market specific validation of Time of Commencement by the T7 back-end.
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
2489	PackageID	Y	4	100	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	104	unsigned int	System transaction identifier for a Trade Entry Service transaction.
80	AllocQty	Y	4	108	Qty	Quantity of the particular trade side in the TES trade.
70	AllocID	Y	4	112	unsigned int	Unique identifier for a TES Trade side.
987	UnderlyingSettlement-Date	N	4	116	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	120	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	124	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	128	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1860	RelatedTradeQuantity	N	4	132	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	136	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
54	Side	Y	1	138	unsigned int	Side of the order. Value: Description 1: Buy 2: Sell
1390	TradePublishIndicator	Y	1	139	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: Description 0: Do Not Publish Trade 1: Publish Trade
1227	ProductComplex	N	1	140	unsigned int	This field qualifies an instrument type on Eurex. Value: Description 1: Simple instrument 2: Standard Option Strategy 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip 10: Flexible Simple Instrument

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
856	TradeReportType	Y	1	141	unsigned int	Identifies the type of trade notification. Value: 2 – Accept
1815	TradingCapacity	Y	1	142	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency); 5 – Principal (Proprietary); 6 – MarketMaker
20010	PartySettlement-Location	N	1	143	unsigned int	Settlement institution. To be set for TrdType (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [optional]. Value: 1 – Clearstrem Banking Frankfurt; 2 – Clearstrem Banking Luxemburg; 3 – CLS Group; 4 – Euroclear
28835	TradeAllocStatus	Y	1	144	unsigned int	Status of an allocation in a Trade Entry Service trade. Value: 1 – Pending; 2 – Approved; 3 – Auto Approved; 4 – Uploaded; 5 – Canceled

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
29008	HedgeType	N	1	145	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
864	NoEvents	Y	1	146	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	147	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	148	Counter	Number of underlying stipulation entries.
1011	MessageEventSource	Y	1	149	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver
571	TradeReportID	N	20	150	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22001	PartyExecutingFirm	Y	5	170	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	PartyExecutingTrader	Y	6	175	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
77	PositionEffect	Y	1	181	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
22401	RootPartyExecuting-Firm	N	5	182	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	N	6	187	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25007	FreeText1	N	12	193	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	205	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	217	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20096	PartyIDTakeUpTrading-Firm	N	5	229	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
1	Account	N	2	234	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D, \x50
20038	PartyIDPosition-Account	N	32	236	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39, \x41-\x5A
20013	PartyIDOrder-OriginationFirm	N	7	268	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	PartyIDBeneficiary	N	9	275	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	PartyIDLocationID	N	2	284	Fixed String	Country code. Valid characters: \x01-\x7E
1031	CustOrderHandlingInst	N	1	286	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	ComplianceText	N	20	287	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
309	UnderlyingSecurityID	N	12	307	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	319	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	349	Currency	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	352	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25017	Pad2	U	2	382	Fixed String	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	384	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	388	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>Pad3	U	3	389	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. Value: 5 = Variable rate; 100 = Coupon rate; 101 = Offset to the variable coupon rate; 102 = Swap Customer 1; 103 = Swap Customer 2; 104 = Cash Basket Reference
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>Pad7	U	7	33	Fixed String	not used
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>888</td><td>>UnderlyingStipType</td><td>Y</td><td>7</td><td>32</td><td>Fixed String</td><td>Type of stipulation. e.g. to denote coupon frequency.
Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional].
<table><tr><th>Value</th><th>Description</th></tr><tr><td>PAYFREQ</td><td>Pay_Frequency</td></tr></table></td></tr>
<tr><td>25016</td><td>>Pad1</td><td>U</td><td>1</td><td>39</td><td>Fixed String</td><td>not used</td></tr>
</table>

7.11.10 TES Execution Broadcast

This message indicates that all parties have approved the TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10610 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
1300	MarketSegmentID	Y	4	48	signed int	Product identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2489	PackageID	Y	4	52	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	56	unsigned int	System transaction identifier for a Trade Entry Service transaction.
70	AllocID	Y	4	60	unsigned int	Unique identifier for a TES Trade side.
828	TrdType	Y	2	64	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
856	TradeReportType	Y	1	66	unsigned int	Identifies the type of trade notification. Value: Description 2: Accept
1011	MessageEventSource	Y	1	67	char	Receiver of a message. Value: Description I: Broadcast to initiator A: Broadcast to approver
25019	Pad4	U	4	68	Fixed String	not used

7.11.11 TES Trade Broadcast

This messages provides the TES Trade notification.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10614 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 8 = TES Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.
1596	ClearingTradePrice	N	8	56	PriceType	Final trade price

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
1650	RelatedSecurityID	N	8	72	signed int	Instrument identifier of the original Eurex strategy.
2489	PackageID	Y	4	80	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
32	LastQty	Y	4	84	Qty	Quantity executed in this fill.
1300	MarketSegmentID	Y	4	88	signed int	Product identifier.
1003	TradeID	Y	4	92	unsigned int	Uniquely Identifies all TES Trade Sides executed as part of a TES Trade per simple instrument.
75	TradeDate	Y	4	96	LocalMktDate	Business date.
1506	SideTradeID	Y	4	100	unsigned int	Private trade identifier of an executed TES Trade Side per simple instrument.
20455	RootPartyIDSessionID	N	4	104	unsigned int	Session ID.
1126	OrigTradeID	N	4	108	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
28736	ClearingTradeQty	N	4	112	Qty	Final traded quantity
20459	RootPartyIDExecuting-Unit	Y	4	116	unsigned int	Business Unit ID.
20412	RootPartyIDExecuting-Trader	Y	4	120	unsigned int	Owning User ID.
25026	RootPartyIDClearing-Unit	Y	4	124	unsigned int	Clearing Business Unit ID.
1851	StrategyLinkID	N	4	128	unsigned int	Corresponds to the AllocID/IndividualAllocID (unique identifier for a TES Trade side).
1649	RelatedSymbol	N	4	132	signed int	Product identifier of the original Eurex strategy.
748	TotNumTradeReports	N	4	136	signed int	Number of leg executions of the original strategy order.
828	TrdType	N	2	140	unsigned int	Type of TES trade. Value: 1 Block Trade; 12 Exchange for Swap; 55 Exchange Basis Facility; 1000 Vola Trade; 1001 EFP-Fin Trade; 1002 EFP-Index Futures Trade; 1004 Trade at Market

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	142	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 = Simple instrument; 10 = Flexible Simple Instrument
28587	RelatedProduct-Complex	N	1	143	unsigned int	Instrument type of the orginal Eurex strategy. Value: 2 = Standard Option Strategy; 3 = Non-Standard Option Strategy; 4 = Volatility Strategy; 5 = Futures Spread; 6 = Inter-Product Spread; 7 = Standard Future Strategy; 8 = Pack and Bundle; 9 = Strip
54	Side	Y	1	144	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell
1815	TradingCapacity	Y	1	145	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = MarketMaker

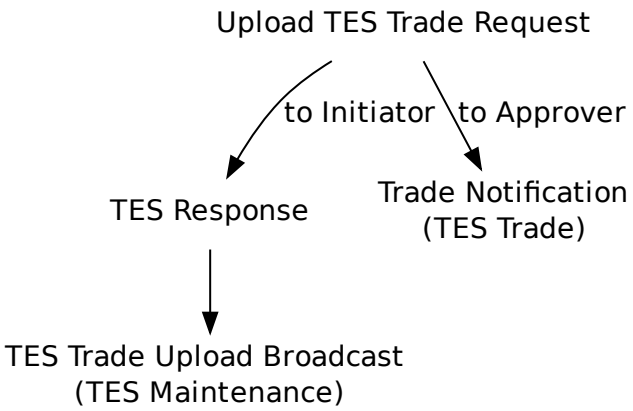
<table>
<tr><th>Tag</th><th>Field Name</th><th>Req'd</th><th>Len</th><th>Ofs</th><th>Data Type</th><th>Description</th></tr>
<tr><td>856</td><td>TradeReportType</td><td>Y</td><td>1</td><td>146</td><td>unsigned int</td><td>Identifies the type of trade notification.
The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Variance Futures and TRF, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day.
The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>0</td><td>Trade</td></tr><tr><td>1</td><td>Alleged</td></tr><tr><td>2</td><td>Accept</td></tr><tr><td>5</td><td>No/Was (Replaced)</td></tr><tr><td>6</td><td>Trade Report Cancel</td></tr><tr><td>7</td><td>(Locked-In) Trade Break</td></tr><tr><td>11</td><td>Alleged New</td></tr><tr><td>13</td><td>Alleged No/Was</td></tr></table></td></tr>
<tr><td>830</td><td>TransferReason</td><td>Y</td><td>1</td><td>147</td><td>unsigned int</td><td>Identifies the role for which the trade notification is received.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Owner</td></tr><tr><td>2</td><td>Clearer</td></tr></table></td></tr>
<tr><td>442</td><td>MultiLegReportingType</td><td>N</td><td>1</td><td>148</td><td>unsigned int</td><td>Indicates if the trade resulted from a single order or a multi leg instrument.
<table><tr><th>Value</th><th>Description</th></tr><tr><td>1</td><td>Single instrument</td></tr><tr><td>2</td><td>Complex instrument</td></tr></table></td></tr>
</table>

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
77	PositionEffect	N	1	149	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open
1	Account	N	2	150	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20438	RootPartyIDPosition-Account	N	32	152	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
1031	CustOrderHandlingInst	N	1	184	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25007	FreeText1	N	12	185	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	FreeText2	N	12	197	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	FreeText3	N	12	209	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
22401	RootPartyExecuting-Firm	Y	5	221	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	Y	6	226	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22404	RootPartyClearingFirm	Y	5	232	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22421	RootPartyClearing-Organization	Y	4	237	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20432	RootPartyIDBeneficiary	N	9	241	Fixed String	Final Beneficiary. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	250	Fixed String	Take-up Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20413	RootPartyIDOrder-OriginationFirm	N	7	255	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
25017	Pad2	U	2	262	Fixed String	not used

7.11.12 Upload TES Trade Request

This message is used to upload TES Trades without any side approval. The Üpload TES Trade Requestïs a market operation request and not available for market participants. This message is sent to the service "Trade Entry".



Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderIn>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10612 (TradeCaptureReport, MsgType = AE)
25028	NetworkMsgID	U	8	6	Fixed String	not used
25017	Pad2	U	2	14	Fixed String	not used
<RequestHeader>						
34	MsgSeqNum	Y	4	16	unsigned int	Message sequence number used by the participant for requests sent to the gateway.
50	SenderSubID	Y	4	20	unsigned int	User ID.
<Message Body>						
48	SecurityID	Y	8	24	signed int	Instrument identifier.
31	LastPx	Y	8	32	PriceType	Price of TES trade.
483	TransBkdTime	N	8	40	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the Eurex System. There is a market specific validation of Time of Commencement by the T7 back-end.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
810	UnderlyingPx	N	8	48	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	56	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
2589	RelatedClosePrice	N	8	64	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	72	signed int	Product identifier.
987	UnderlyingSettlement-Date	N	4	76	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	80	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	84	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	88	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].
1860	RelatedTradeQuantity	N	4	92	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	96	unsigned int	Type of TES trade. Value: 1 Block Trade; 12 Exchange for Swap; 55 Exchange Basis Facility; 1000 Vola Trade; 1001 EFP-Fin Trade; 1002 EFP-Index Futures Trade; 1004 Trade at Market

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1227	ProductComplex	N	1	98	unsigned int	This field qualifies an instrument type on Eurex. Value: 1 Simple instrument; 2 Standard Option Strategy; 3 Non-Standard Option Strategy; 4 Volatility Strategy; 5 Futures Spread; 6 Inter-Product Spread; 7 Standard Future Strategy; 8 Pack and Bundle; 9 Strip; 10 Flexible Simple Instrument
856	TradeReportType	Y	1	99	unsigned int	Identifies the type of trade notification. Value: 0 Trade
1390	TradePublishIndicator	Y	1	100	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: 0 Do Not Publish Trade; 1 Publish Trade
28709	NoSideAllocs	Y	1	101	Counter	Number of allocation in a Trade Entry Service trade. Number of TES trade sides in a TES trade
864	NoEvents	Y	1	102	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	103	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	104	Counter	Number of underlying stipulation entries.
25034	SkipValidations	Y	1	105	unsigned int	Indicator to skip validations. Value: 0 False; 1 True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
29008	HedgeType	N	1	106	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
20010	PartySettlement-Location	N	1	107	unsigned int	Settlement institution. To be set for TrdType (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [optional]. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
571	TradeReportID	N	20	108	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
28583	TradeReportText	N	20	128	Fixed String	User defined text field. Valid characters: \x01-\x7E
309	UnderlyingSecurityID	N	12	148	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	160	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	190	Currency	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
306	UnderlyingIssuer	N	30	193	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25016	Pad1	U	1	223	Fixed String	not used
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
376	>ComplianceID	N	8	224	unsigned int	For participants to uniquely identify trading strategies
467	>IndividualAllocID	U	4	232	unsigned int	not used
80	>AllocQty	Y	4	236	Qty	Quantity of the particular trade side in the TES trade.
22001	>PartyExecutingFirm	Y	5	240	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	245	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	251	unsigned int	Side of the order. Value: 1 – Buy Value: 2 – Sell
28835	>TradeAllocStatus	U	1	252	unsigned int	not used
1815	>TradingCapacity	Y	1	253	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 – Customer (Agency) Value: 5 – Principal (Proprietary) Value: 6 – MarketMaker
77	>PositionEffect	Y	1	254	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C – Close Value: O – Open

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1	>Account	N	2	255	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20038	>PartyIDPosition-Account	N	32	257	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	289	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	294	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25008	>FreeText2	N	12	306	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
25009	>FreeText3	N	12	318	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E
20013	>PartyIDOrder-OriginationFirm	N	7	330	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	337	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	346	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling-Inst	N	1	348	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
2404	>ComplianceText	N	20	349	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25022	>Pad7	U	7	369	Fixed String	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. Value: 5 = Variable rate; 100 = Coupon rate; 101 = Offset to the variable coupon rate; 102 = Swap Customer 1; 103 = Swap Customer 2; 104 = Cash Basket Reference
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>Pad7	U	7	33	Fixed String	not used
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ – Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

7.11.13 TES Trade Upload Broadcast

This message informs about uploaded TES Trades.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10613 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 7 = TES Maintenance
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.
31	LastPx	Y	8	48	PriceType	Price of TES trade.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
483	TransBkdTime	N	8	56	UTCTimestamp	Time of Commencement, the time when an Off-Book trade was concluded outside the Eurex System. There is a market specific validation of Time of Commencement by the T7 back-end.
60	TransactTime	Y	8	64	UTCTimestamp	Transaction timestamp.
810	UnderlyingPx	N	8	72	PriceType	Underlying price associate with a derivative instrument. To be set for TrdType (1001) EFP-Fin Trade [optional].
879	UnderlyingQty	N	8	80	PriceType	Nominal value. To be set for Trdtype (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFP-Index Futures Trade [mandatory].
2589	RelatedClosePrice	N	8	88	floatDecimal6	User defined index price. To be set for TrdType (1004) Trade at Market [mandatory].
1300	MarketSegmentID	Y	4	96	signed int	Product identifier.
2489	PackageID	Y	4	100	unsigned int	Identifier for a Trade Entry Service trade i.e. TES trade ID.
30017	TESExecID	Y	4	104	unsigned int	System transaction identifier for a Trade Entry Service transaction.
987	UnderlyingSettlement-Date	N	4	108	LocalMktDate	Date the underlying instrument will settle. To be set for TrdType (1) Echange for Swap [optional] and (1001) EFP-Fin Trade [optional].
542	UnderlyingMaturity-Date	N	4	112	LocalMktDate	Underlying security's maturity date. To be set for TrdType (1001) EFP-Fin Trade [mandatory].
1856	RelatedTradeID	N	4	116	unsigned int	Identifier of a related trade. To be set for TrdType (1000) Vola Trade [mandatory].
2546	RelatedMarket-SegmentID	N	4	120	signed int	Identifies a related product. To be set for TrdType (1000) Vola Trade [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1860	RelatedTradeQuantity	N	4	124	Qty	Quantity of the related trade. To be set for TrdType (1000) Vola Trade [mandatory].
828	TrdType	Y	2	128	unsigned int	Type of TES trade. Value: Description 1: Block Trade 12: Exchange for Swap 55: Exchange Basis Facility 1000: Vola Trade 1001: EFP-Fin Trade 1002: EFP-Index Futures Trade 1004: Trade at Market
1227	ProductComplex	N	1	130	unsigned int	This field qualifies an instrument type on Eurex. Value: Description 1: Simple instrument 2: Standard Option Strategy 3: Non-Standard Option Strategy 4: Volatility Strategy 5: Futures Spread 6: Inter-Product Spread 7: Standard Future Strategy 8: Pack and Bundle 9: Strip 10: Flexible Simple Instrument
856	TradeReportType	Y	1	131	unsigned int	Identifies the type of trade notification. Value: Description 2: Accept
1390	TradePublishIndicator	Y	1	132	unsigned int	Indicates if a trade should be reported via the market reporting service. Value: Description 0: Do Not Publish Trade 1: Publish Trade
28709	NoSideAllocs	Y	1	133	Counter	Number of allocation in a Trade Entry Service trade. Number of TES trade sides in a TES trade

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
864	NoEvents	Y	1	134	Counter	Number of repeating EventType entries.
870	NoInstrAttrib	Y	1	135	Counter	Number of repeating InstrAttribType entries.
887	NoUnderlyingStips	Y	1	136	Counter	Number of underlying stipulation entries.
29008	HedgeType	N	1	137	unsigned int	Hedging method. To be set for TrdType (12) Exchange for Swap [mandatory], (1001) EFP-Fin Trade [mandatory]and (1002) EFI-Index Futures Trade [mandatory]. Value: 0 = Duration Hedge; 1 = Nominal Hedge; 2 = Price Factor Hedge
20010	PartySettlement-Location	N	1	138	unsigned int	Settlement institution. To be set for TrdType (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [optional]. Value: 1 = Clearstrem Banking Frankfurt; 2 = Clearstrem Banking Luxemburg; 3 = CLS Group; 4 = Euroclear
1011	MessageEventSource	Y	1	139	char	Receiver of a message. Value: I = Broadcast to initiator; A = Broadcast to approver
571	TradeReportID	N	20	140	Fixed String	User defined transaction ID. Part of the TES response and TES broadcast. Valid characters: \x01-\x7E
22401	RootPartyExecuting-Firm	N	5	160	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
22412	RootPartyExecuting-Trader	N	6	165	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
309	UnderlyingSecurityID	N	12	171	ISIN	Underlying security's ID (ISIN). To be set for TrdType (1001) EFP-Fin Trade [mandatory]. Valid characters: A-Z,0-9,\x20
307	UnderlyingSecurityDesc	N	30	183	Fixed String	Description of the Underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
318	UnderlyingCurrency	N	3	213	Currency	Underlying security's currency. To be set for TrdType (12) Exchange for Swap [optional]and (1001) EFP-Fin Trade [optional]. Valid characters: A-Z,0-9,\x20
306	UnderlyingIssuer	N	30	216	Fixed String	The issuer or name of the underlying security. To be set for TrdType (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
25017	Pad2	U	2	246	Fixed String	not used
<SideAllocExtGrp>						Cardinality: 1-30, Record counter: NoSideAllocs
376	>ComplianceID	U	8	248	unsigned int	not used
467	>IndividualAllocID	Y	4	256	unsigned int	Unique identifier for a TES trade side.
80	>AllocQty	Y	4	260	Qty	Quantity of the particular trade side in the TES trade.
22001	>PartyExecutingFirm	Y	5	264	Fixed String	Owning business unit name. Valid characters: A-Z,0-9,\x20
22012	>PartyExecutingTrader	Y	6	269	Fixed String	Owning user name. Valid characters: A-Z,0-9,\x20
54	>Side	Y	1	275	unsigned int	Side of the order. Value: 1 = Buy; 2 = Sell

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28835	>TradeAllocStatus	Y	1	276	unsigned int	Status of an allocation in a Trade Entry Service trade. Value: 1 Pending; 2 Approved; 3 Auto Approved; 4 Uploaded; 5 Canceled
1815	>TradingCapacity	Y	1	277	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 Customer (Agency); 5 Principal (Proprietary); 6 MarketMaker
77	>PositionEffect	Y	1	278	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C Close; O Open
1	>Account	N	2	279	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D,\x50
20038	>PartyIDPosition-Account	N	32	281	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39,\x41-\x5A
20096	>PartyIDTakeUp-TradingFirm	N	5	313	Fixed String	Take-up Member Short Name. Valid characters: A-Z,0-9,\x20
25007	>FreeText1	N	12	318	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B,\x7D,\x7E

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25008	>FreeText2	N	12	330	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	>FreeText3	N	12	342	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20013	>PartyIDOrder-OriginationFirm	N	7	354	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
20032	>PartyIDBeneficiary	N	9	361	Fixed String	Final Beneficiary Valid characters: A-Z,0-9,\x20
20075	>PartyIDLocationID	N	2	370	Fixed String	Country code. Valid characters: \x01-\x7E
1031	>CustOrderHandling-Inst	N	1	372	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
2404	>ComplianceText	N	20	373	Fixed String	This field is used to provide additional regulatory information (according to respective rules & regs, circulars and/or bilateral coordination between participant and Trading Surveillance Office). Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25022	>Pad7	U	7	393	Fixed String	not used
<InstrumentEventGrp>						Cardinality: 0-2, Record counter: NoEvents
866	>EventDate	Y	4	0	LocalMktDate	Date of event. To be set for TrdType (12) Exchange for Swap [mandatory].

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
865	>EventType	Y	1	4	unsigned int	Code to represent the type of event. To be set for (12) Exchange for Swap [Swap_Start_Date, swap_End_date: mandatory]. Value: 8 = Swap Start Date; 9 = Swap End Date
25018	>Pad3	U	3	5	Fixed String	not used
<InstrumentAttributeGrp>						Cardinality: 0-6, Record counter: NoInstrAttrib
871	>InstrAttribType	Y	1	0	unsigned int	Code to represent the type of instrument attribute. To be set for TrdType (12) Exchange for Swap[Swap,Customer_1, Swap_Customer_2 Variable_Rate, Offset_to-the_variable_coupon_rate: optional], (1001) EFP-Fin Trade [Coupon_Rate: optional]and (1002) EFP-Index Futures Trade[Cash_Basket_Reference: mandatory]. Value: 5 = Variable rate; 100 = Coupon rate; 101 = Offset to the variable coupon rate; 102 = Swap Customer 1; 103 = Swap Customer 2; 104 = Cash Basket Reference
872	>InstrAttribValue	Y	32	1	Fixed String	Attribute value appropriate to the InstrAttribType field. To be set for TrdTyp (12) Exchange for Swap [optional], (1001) EFP-Fin Trade [optional] and (1002) EFP-Index Futures Trade [mandatory]. Valid characters: \x01-\x7E
25022	>Pad7	U	7	33	Fixed String	not used
<UnderlyingStipGrp>						Cardinality: 0-1, Record counter: NoUnderlyingStips

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
889	>UnderlyingStipValue	Y	32	0	Fixed String	Value of stipulation. In case of cupon frequency , fill the field with cupon frequency value. To be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Valid characters: \x01-\x7E
888	>UnderlyingStipType	Y	7	32	Fixed String	Type of stipulation. e.g. to denote coupon frequency. Pay_Frequency to be set for TrdType (12) Exchange for Swap [optional] and (1001) EFP-Fin Trade [optional]. Value: PAYFREQ — Description: Pay_Frequency
25016	>Pad1	U	1	39	Fixed String	not used

7.12 Other

7.12.1 Party Action Report

A Member supervisor or EUREX market supervision has stopped or released a trader or a business unit for one or all markets.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10042 (PartyActionReport, MsgType = DI)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	N	4	48	LocalMktDate	Business date.
20812	RequestingPartyIDExecutingTrader	N	4	52	unsigned int	Owning User ID

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20059	PartyIDExecutingUnit	Y	4	56	unsigned int	Business Unit ID.
20012	PartyIDExecuting-Trader	N	4	60	unsigned int	Owning User ID.
20816	RequestingParty-IDExecutingSystem	Y	4	64	unsigned int	System ID. Value: 2 = Eurex Trading
1301	MarketID	N	2	68	unsigned int	Market ID. Value: 1 = XEUR; 2 = XEEE; * = More values
2329	PartyActionType	Y	1	70	unsigned int	Value: 1 = Halt trading; 2 = Reinstate
20807	RequestingParty-IDEnteringFirm	Y	1	71	unsigned int	Value: 1 = Participant; 2 = Market Supervision

7.12.2 Trade Notification

The Trade Notification message is the legally binding confirmation for a trade. For more details, please refer to chapter 4.11 Trade Notifications.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10500 (TradeCaptureReport, MsgType = AE)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 1 = Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
48	SecurityID	Y	8	40	signed int	Instrument identifier.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1650	RelatedSecurityID	N	8	48	signed int	Instrument identifier of the original Eurex strategy.
44	Price	N	8	56	PriceType	Limit price. Required if OrdType (40) is Limit (2) or Stop Limit (4).
31	LastPx	Y	8	64	PriceType	Price of this fill.
28585	SideLastPx	N	8	72	PriceType	Fill price for the original Eurex strategy.
1596	ClearingTradePrice	N	8	80	PriceType	Final trade price
60	TransactTime	Y	8	88	UTCTimestamp	Transaction timestamp.
37	OrderID	N	8	96	unsigned int	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.
11	ClOrdID	N	8	104	unsigned int	Client Order ID: Unique participant defined order request identifier.For quotes the QuoteMsgID (1166) is provided in the trade notification.
1003	TradeID	Y	4	112	unsigned int	Uniquely identifies all order leg allocations referring to the same match event, simple instrument and price.
1126	OrigTradeID	N	4	116	unsigned int	In case of a trade reversal/modification this field provides the original trade identifier.
20459	RootPartyIDExecutingUnit	Y	4	120	unsigned int	Business Unit ID.
20455	RootPartyIDSessionID	N	4	124	unsigned int	Session ID.
20412	RootPartyIDExecutingTrader	Y	4	128	unsigned int	Owning User ID.
25026	RootPartyIDClearingUnit	Y	4	132	unsigned int	Clearing Business Unit ID.
14	CumQty	N	4	136	Qty	Cumulated executed quantity of an order.
151	LeavesQty	N	4	140	Qty	Remaining quantity of the order at the time of the execution.If the order has been executed partially this field contains the non-executed quantity.A remaining size of 0 indicates that the order is fully matched or no longer active.
1300	MarketSegmentID	Y	4	144	signed int	Product identifier.
1649	RelatedSymbol	N	4	148	signed int	Product identifier of the original Eurex strategy.
32	LastQty	Y	4	152	Qty	Quantity executed in this fill.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1009	SideLastQty	N	4	156	signed int	Fill quantity for the original Eurex strategy.
28736	ClearingTradeQty	N	4	160	Qty	Final traded quantity
1506	SideTradeID	Y	4	164	unsigned int	Private trade identifier of an order or quote match step.
28582	MatchDate	Y	4	168	LocalMktDate	Business day of the match event.
880	TrdMatchID	Y	4	172	unsigned int	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.
1851	StrategyLinkID	N	4	176	unsigned int	Identifier that links all trades resulting from a match step of a strategy order.
748	TotNumTradeReports	N	4	180	signed int	Number of leg executions of the original strategy order.
442	MultiLegReportingType	N	1	184	unsigned int	Indicates if the trade resulted from a single order or a multi leg instrument. Value: 1 = Single instrument; 2 = Complex instrument
856	TradeReportType	Y	1	185	unsigned int	Identifies the type of trade notification. The values 1 (= Alleged) and 5 (= No/Was) can occur only in the context of Variance Futures and TRF, where 'Alleged' represents the preliminary Trade Report during the business day and 'No/Was' is the final Trade Report at the end of the business day. The values 2 (=Accept), 6 (=Trade Report Cancel), 11 (=Alleged New), and 13 (=Alleged No/Was) can occur only in the context of TES. Value: 0 = Trade; 1 = Alleged; 5 = No/Was (Replaced); 7 = (Locked-In) Trade Break

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
830	TransferReason	Y	1	186	unsigned int	Identifies the role for which the trade notification is received. Value: 1 = Owner; 2 = Clearer
20432	RootPartyIDBeneficiary	N	9	187	Fixed String	Final Beneficiary. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20496	RootPartyIDTakeUp-TradingFirm	N	5	196	Fixed String	Take-up Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
20413	RootPartyIDOrder-OriginationFirm	N	7	201	Fixed String	External Member ID. Valid characters: A-Z,0-9,\x20
574	MatchType	N	1	208	unsigned int	The point in the matching process at which this trade was matched. The value 3(=Confirmed Trade Report) represents Trades entered by Market Supervision. Value: 3 = Confirmed Trade Report (reporting from recognized markets); 4 = Auto-match incoming order; 5 = Cross Auction; 7 = Call Auction; 11 = Auto match resting order
28610	MatchSubType	N	1	209	unsigned int	Indicates the auction type the trade originates from.Not filled for uncrossing, i.e.when a complex instrument switches to the instrument state "Continuous". Value: 1 = Opening auction; 2 = Closing auction; 3 = Intraday auction; 4 = Circuit Breaker auction

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
54	Side	Y	1	210	unsigned int	Side of the trade. Leg executions of sell orders for complex instruments will have an inverted value compared to the signature. Value: 1 = Buy; 2 = Sell
1057	AggressorIndicator	N	1	211	unsigned int	Indicates whether the order added or removed liquidity. Value: 0 = Passive; 1 = Aggressive
1815	TradingCapacity	Y	1	212	unsigned int	This field designates if the trader is acting in the capacity of agent, trading for its own account or acting as a market maker. Value: 1 = Customer (Agency); 5 = Principal (Proprietary); 6 = MarketMaker
1	Account	N	2	213	Fixed String	Accounts to book trades and keep positions on. Valid characters: 1-9,\x41,\x47,\x4D, \x50
20438	RootPartyIDPosition-Account	N	32	215	Fixed String	'Flexible Account' information. Valid characters: \x20,\x30-\x39, \x41-\x5A
77	PositionEffect	N	1	247	char	Field is used for Eurex position management purposes and indicates whether the order is submitted to open or close a position. Value: C = Close; O = Open

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1031	CustOrderHandlingInst	N	1	248	Fixed String	Identifies the source of an order, in accordance with the FIA guidelines for a rate Identifier.The field is for participant use only. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25007	FreeText1	N	12	249	Fixed String	First free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25008	FreeText2	N	12	261	Fixed String	Second free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25009	FreeText3	N	12	273	Fixed String	Third free-format text field for trader-specific or customer-related comments. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
1115	OrderCategory	N	1	285	char	Indicates if the trade notification results from an order or quote. Value: 1 = Order; 2 = Quote
40	OrdType	N	1	286	unsigned int	Order type. Value: 1 = Market; 2 = Limit

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
28587	RelatedProduct-Complex	N	1	287	unsigned int	Instrument type of the orginal Eurex strategy. Value: 2 Standard Option Strategy; 3 Non-Standard Option Strategy; 4 Volatility Strategy; 5 Futures Spread; 6 Inter-Product Spread; 7 Standard Future Strategy; 8 Pack and Bundle; 9 Strip
28586	OrderSide	N	1	288	unsigned int	Side of the order in the original Eurex strategy. Value: 1 Buy; 2 Sell
22421	RootPartyClearing-Organization	Y	4	289	Fixed String	Clearing House Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22401	RootPartyExecuting-Firm	Y	5	293	Fixed String	Participant Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22412	RootPartyExecuting-Trader	Y	6	298	Fixed String	Owning User Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
22404	RootPartyClearingFirm	Y	5	304	Fixed String	Clearing Member Short Name. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25018	Pad3	U	3	309	Fixed String	not used

7.12.3 Trade Notification Status

This message informs about the end of the Trade Notification stream for the respective business day.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10501 (TradingSessionStatus, MsgType = h)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 1 = Trade
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	40	unsigned int	Trading session event type. Value: 104 — End of Service
25022	Pad7	U	7	41	Fixed String	not used

7.12.4 Service Availability

The Service Availability message provides information on the availability of a partition.For more details, please refer to chapter 4.17 Service Availability.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10030 (UserNotification, MsgType = CB)
25017	Pad2	U	2	6	Fixed String	not used
<NRBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	Y	4	16	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
1180	ApplID	Y	1	20	unsigned int	Identifier for an ETI data stream. Value: 3 – Description: Service Availability
893	LastFragment	Y	1	21	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 0 – Description: Not Last Message Value: 1 – Description: Last Message
25017	Pad2	U	2	22	Fixed String	not used
<Message Body>						
25030	MatchingEngineTradeDate	N	4	24	LocalMktDate	Current business day for Order/Quote Management service.
25031	TradeManagerTradeDate	N	4	28	LocalMktDate	Current business day of Trades service.
25032	ApplSeqTradeDate	N	4	32	LocalMktDate	Current business day of Retransmission of Order/Quote Events service.
25047	TradeEntryServiceTradeDate	N	4	36	LocalMktDate	Current business day for Trade Entry Service.
25049	TradeEntryServiceRtmTradeDate	N	4	40	LocalMktDate	Current business day for Trade Entry Retransmission Service

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
5948	PartitionID	Y	2	44	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
25005	MatchingEngineStatus	Y	1	46	unsigned int	Order/Quote Management service: Informs if trading is active for grouping of Eurex products. Value: 0 = Unavailable; 1 = Available
25006	TradeManagerStatus	Y	1	47	unsigned int	Trades service: Informs about the availability of the retransmission service of trades for a grouping of Eurex products. Value: 0 = Unavailable; 1 = Available
28732	ApplSeqStatus	Y	1	48	unsigned int	Retransmission of Order/Quote Events service: Informs about the availability of the retransmission services for order and quote events (session data and listener data) for a grouping of Eurex products. Value: 0 = Unavailable; 1 = Available
25048	TradeEntryService-Status	Y	1	49	unsigned int	Informs if Trade Entry Service is active for grouping of Eurex products. Value: 0 = Unavailable; 1 = Available
25050	TradeEntryServiceRtm-Status	Y	1	50	unsigned int	Informs if Trade Entry Retransmission Service is active for grouping of Eurex products. Value: 0 = Unavailable; 1 = Available

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
25020	Pad5	U	5	51	Fixed String	not used

7.12.5 News

The News message provides public information from the Eurex market supervision.News messages distributed without an ApplSeqNum are not part of the retransmission responses.For more details, please refer to chapter 4.15 News.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10031 (News, MsgType = B)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	N	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	N	4	24	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 2 = News
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
42	OrigTime	Y	8	40	UTCTimestamp	Creation timestamp of the News message.
30354	VarTextLen	Y	2	48	Counter	Number of used bytes for field VarText (30355).
148	Headline	Y	256	50	Fixed String	The headline of a News message. Valid characters: \x20,\x22-\x7B, \x7D,\x7E
25021	Pad6	U	6	306	Fixed String	not used
30355	VarText	N	2000	312	Variable String	News text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

7.12.6 Entitlement Notification

This message informs about entitlement updates of the business unit.For more details, please refer to chapter 4.16 Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10034 (PartyEntitlementsUpdateReport, MsgType = CZ)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.
20259	PartyDetailIDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. Value: 1 = Eurex Clearing; 2 = Eurex Trading
1301	MarketID	N	2	60	unsigned int	Market ID. Value: 1 = XEUR; 2 = XEEE; * = More values
1324	ListUpdateAction	Y	1	62	char	Invocation (D = Delete) or release (A = Add) of a trading limitation. Value: A = Add (Invocation); D = Delete (Release)
22807	RequestingParty-EnteringFirm	Y	9	63	Fixed String	Entering Entity Short Name. Valid characters: A-Z,0-9,\x20
22804	RequestingParty-ClearingFirm	N	9	72	Fixed String	Clearing Member Short Name. Valid characters: A-Z,0-9,\x20
1672	PartyDetailStatus	Y	1	81	unsigned int	Member status. Value: 0 = Active; 1 = Suspend
25021	Pad6	U	6	82	Fixed String	not used

7.12.7 Risk Notification

This message informs about risk events for the business unit. For more details, please refer to chapter 4.16 Risk Control.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10033 (PartyRiskLimitsUpdateReport, MsgType = CR)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
1181	ApplSeqNum	Y	8	16	unsigned int	Application sequence number assigned to a non-order related Eurex ETI data stream.
28727	ApplSubID	U	4	24	unsigned int	not used
5948	PartitionID	Y	2	28	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
1352	ApplResendFlag	Y	1	30	unsigned int	Indicates a retransmission message. Value: 0 = False; 1 = True
1180	ApplID	Y	1	31	unsigned int	Identifier for an ETI data stream. Value: 6 = Risk Control
893	LastFragment	Y	1	32	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 = Last Message
25022	Pad7	U	7	33	Fixed String	not used
<Message Body>						
60	TransactTime	Y	8	40	UTCTimestamp	Transaction timestamp.
75	TradeDate	Y	4	48	LocalMktDate	Business date.
20259	PartyDetailIDExecutingUnit	Y	4	52	unsigned int	Business Unit ID.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
20816	RequestingParty-IDExecutingSystem	Y	4	56	unsigned int	System ID. Value: 1 = Eurex Clearing; 2 = Eurex Trading
1301	MarketID	N	2	60	unsigned int	Market ID. Value: 1 = XEUR; 2 = XEEE; * = More values
1324	ListUpdateAction	Y	1	62	char	Invocation (A = Add) or release (D = Delete) of a risk limitation. Value: A = Add (Invocation); D = Delete (Release)
1767	RiskLimitAction	N	1	63	unsigned int	Risk protection action. Value: 4 = Warning; 0 = Queue Inbound; 2 = Reject
22807	RequestingParty-EnteringFirm	Y	9	64	Fixed String	Entering Entity Short Name. Valid characters: A-Z,0-9,\x20
22804	RequestingParty-ClearingFirm	N	9	73	Fixed String	Clearing Member Short Name. Valid characters: A-Z,0-9,\x20
25021	Pad6	U	6	82	Fixed String	not used

7.12.8 Trading Session Event

For more details, please refer to chapter 4.19 Trading Session Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10307 (TradingSessionStatus, MsgType = h)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Only set for Listener Data.
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	Y	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: 4 – Session Data Value: 5 – Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: 0 – False Value: 1 – True
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1300	MarketSegmentID	N	4	64	signed int	Product identifier.
75	TradeDate	N	4	68	LocalMktDate	Business date.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1368	TradSesEvent	Y	1	72	unsigned int	Trading session event type. Value: 101 Start of Service; 102 Market Reset; 103 End of Restatement; 104 End of Service; 105 Service Resumed
28722	RefApplLastMsgID	N	16	73	data	Last persisted application message identifier in case of a Market Reset event.
25022	Pad7	U	7	89	Fixed String	not used

7.12.9 Mass Cancellation Event

This message informs about the cancellation of orders and/or quotes because of a system event.While Quotes are always deleted, the deletion of orders (Standard/Lean) is indicated by the ExecInst (18) field.

For more details see chapter 4.18 Mass Cancellation Notification and Mass Cancellation Events.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10308 (OrderMassActionReport, MsgType = BZ)
25017	Pad2	U	2	6	Fixed String	not used
<RBCHeaderME>						
21003	TrdRegTSTimeOut	N	8	8	UTCTimestamp	Matching engine out timestamp.
25043	NotificationIn	N	8	16	UTCTimestamp	Timestamp the gateway receives a notification message from the Matching Engine
52	SendingTime	Y	8	24	UTCTimestamp	Gateway response out timestamp.
28727	ApplSubID	N	4	32	unsigned int	Unique ID assigned by the Eurex system during broadcast subscription in order to link broadcasts to the related subscription.
5948	PartitionID	Y	2	36	unsigned int	Grouping of Eurex products. Belongs to the scope of Service Availability and Retransmit requests.
28704	ApplMsgID	N	16	38	data	Application message identifier assigned to an order or quote event.
1180	ApplID	Y	1	54	unsigned int	Identifier for an ETI data stream. Value: Description 4: Session Data 5: Listener Data
1352	ApplResendFlag	Y	1	55	unsigned int	Indicates a retransmission message. Value: Description 0: False 1: True

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
893	LastFragment	Y	1	56	unsigned int	Indicates whether this message is the last fragment (part) of a sequence of messages belonging to one dedicated transaction. Value: 1 – Last Message
25022	Pad7	U	7	57	Fixed String	not used
<Message Body>						
1369	MassActionReportID	Y	8	64	UTCTimestamp	Transaction timestamp.
48	SecurityID	N	8	72	signed int	Instrument identifier.
1300	MarketSegmentID	Y	4	80	signed int	Product identifier.
28721	MassActionReason	Y	1	84	unsigned int	Reason for mass cancellation. 105 – Product State Halt 106 – Product State Holiday 107 – Instrument Suspended 109 – Complex Instrument Deletion 110 – Volatility Interruption 111 – Product temporarily not tradeable
18	ExecInst	N	1	85	unsigned int	Cancellation scope for orders. Quotes are always cancelled by Mass Cancellation Events.'No value' indicates no order cancellation. 1 – Persistent Order (FIX value 'H') 2 – Non-persistent Order (FIX value 'Q') 3 – Persistent and non-persistent orders affected (FIX value 'H Q')
25017	Pad2	U	2	86	Fixed String	not used

7.12.10 Gap Fill

This message informs that the provided message must be skipped over, due to the fact that the Eurex system is not able to provide the functional data to the participant.The exchange may be contacted for further error analysis.

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
<MessageHeaderOut>						
9	BodyLen	Y	4	0	unsigned int	Number of bytes for the message, including this field.
28500	TemplateID	Y	2	4	unsigned int	Unique identifier for a Eurex ETI message layout. Value: 10032 (ApplicationMessageReport, MsgType = BY)
25017	Pad2	U	2	6	Fixed String	not used
<NotifHeader>						
52	SendingTime	Y	8	8	UTCTimestamp	Gateway response out timestamp.
<Message Body>						
28724	ApplIDStatus	Y	4	16	unsigned int	Application sequencing related error code. Value: 105 — Error converting response or broadcast Value: * — More values
28728	RefApplSubID	N	4	20	unsigned int	Unique ID for the subscription instance assigned by the Eurex system during broadcast subscription.
30354	VarTextLen	Y	2	24	Counter	Number of used bytes for field VarText (30355).
1355	RefApplID	Y	1	26	unsigned int	Application identifier of a Eurex ETI data stream. Value: 1 — Trade Value: 2 — News Value: 3 — Service Availability Value: 4 — Session Data Value: 5 — Listener Data Value: 6 — Risk Control Value: 7 — TES Maintenance Value: 8 — TES Trade

Tag	Field Name	Req'd	Len	Ofs	Data Type	Description
1409	SessionStatus	Y	1	27	unsigned int	Session status. Value: 0 – Session active; 4 – Session logout complete
25019	Pad4	U	4	28	Fixed String	not used
30355	VarText	Y	2000	32	Variable String	Error text. Valid characters: \x09,\x0A,\x0D, \x20-\x7B,\x7D,\x7E

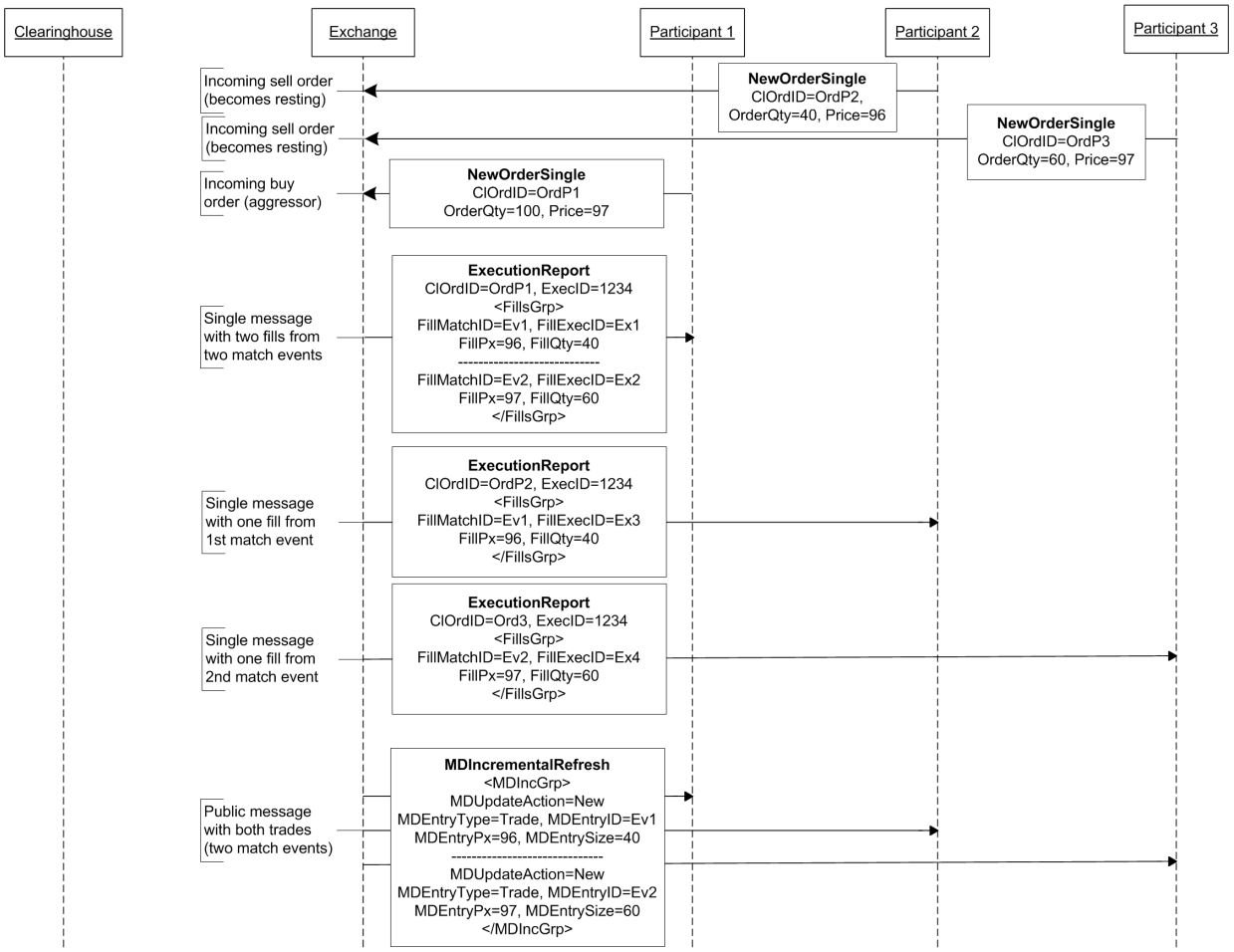
8 Appendix

8.1 Trade Reconciliation and Identifiers

The following message flow shows a match event of an incoming aggressively matching order against two resting orders in the book at two different price levels.

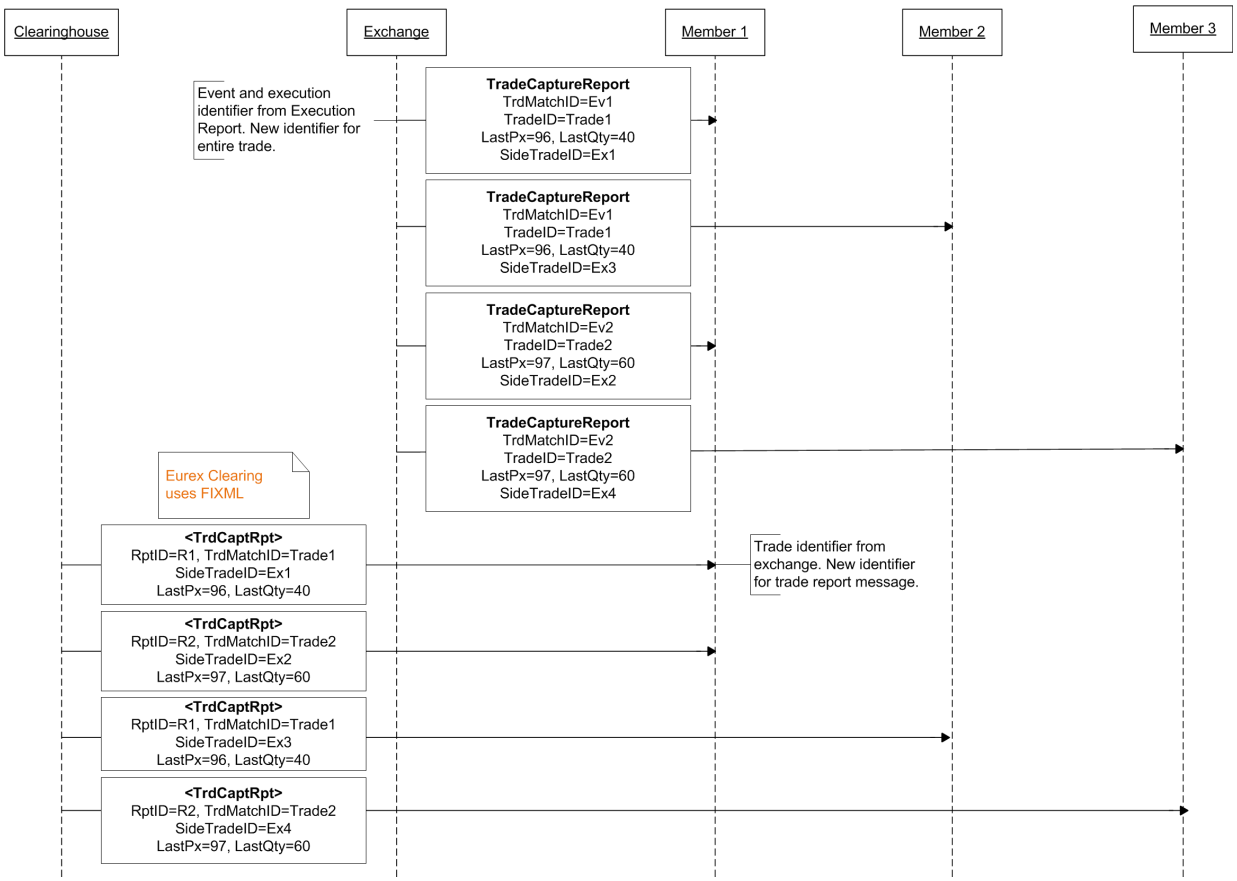
The focus of this message flow is to show, how trade reconciliation is based on the different execution and trade identifiers.

The first figure shows the relevant private execution identifiers and the identifier of the match event in the *Execution Report (8)* message as well as in the public trade information (message MDIncrementalRefresh refers to the Eurex EMDI and Eurex MDI interface).



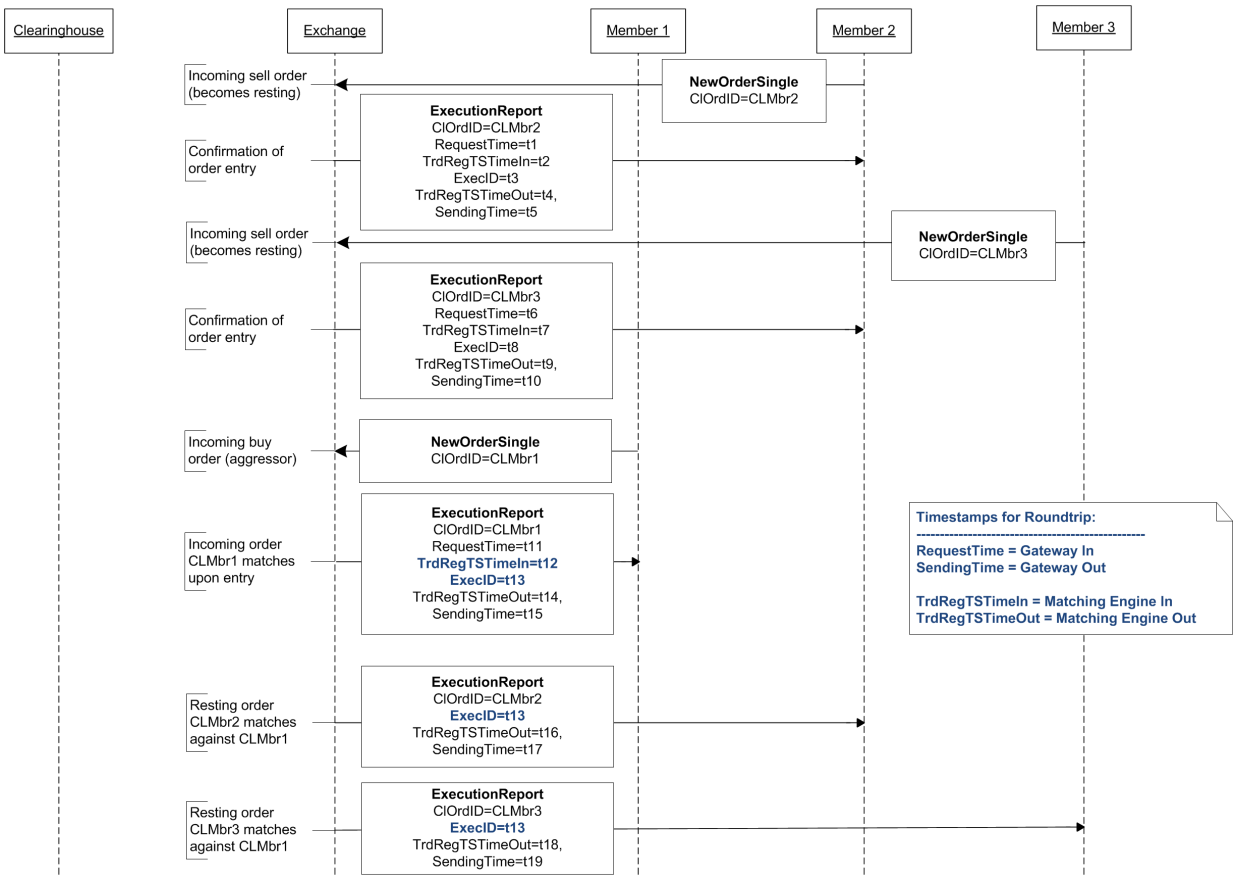
The second figure shows how the private execution identifiers and the identifier of the match event can also be found in the *Trade Capture Report (AE)*.

Additionally it is illustrated, how trades within T7 can be mapped to the trade information provided by Eurex Clearing.



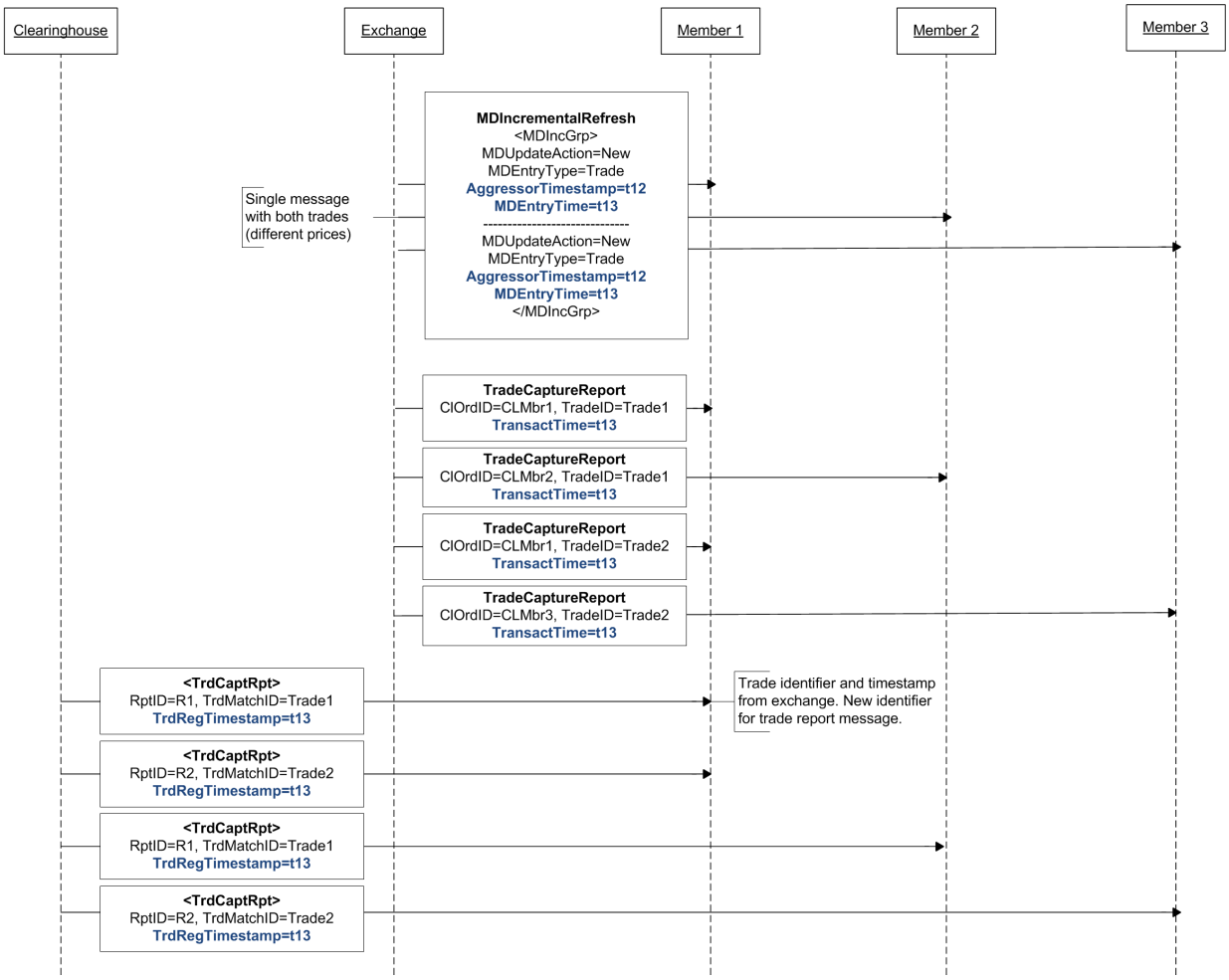
8.2 Reconciliation of Timestamps in Eurex ETI and Eurex EMDI

Transaction and matching engine in timestamps can be mapped in Eurex ETI and Eurex EMDI in order to identify own transactions that led to a public market data update as well as trades. A not 'successful' aggressor may investigate how much he was too late.



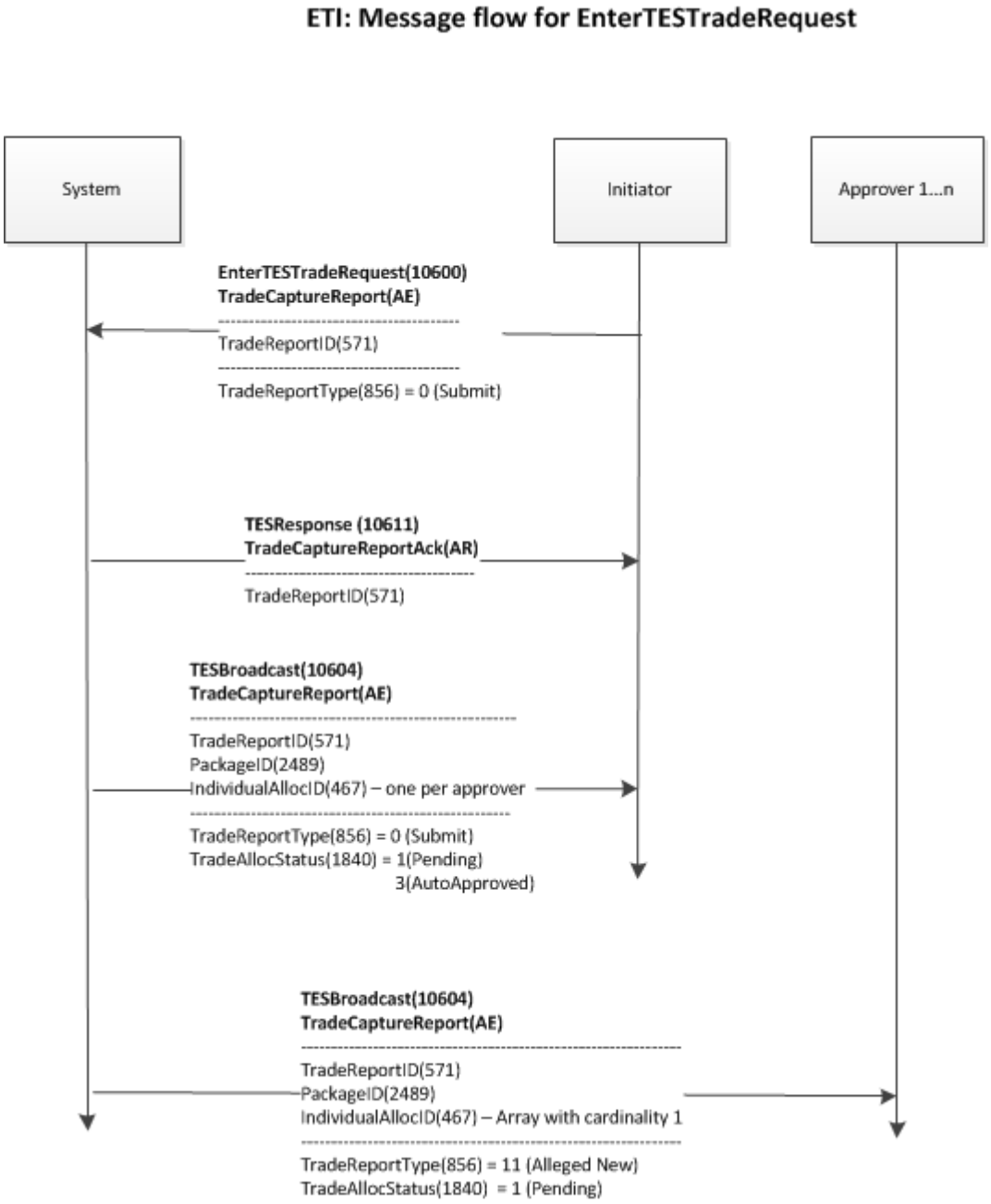
T13: *MDEntryTime (273)* in Eurex EMDI maps to ExecID (17) in Eurex ETI order / quote responses and notifications as well as to *TransactTime (60)* in the Eurex ETI Trade Notification.

T12: *AggressorTimeStamp (8820)* in Eurex EMDI maps to *TrdRegTSTimeIn (21002)* in Eurex ETI. It comprises the matching engine in time of the order that triggered the trade.


Clearinghouse
Exchange
Member 1
Member 2
Member 3
Single message with both trades (different prices)
MDIncrementalRefresh
<MDIncGrp>
MDUpdateAction=New
MDEntryType=Trade
AggressorTimestamp=t12
MDEntryTime=t13

MDUpdateAction=New
MDEntryType=Trade
AggressorTimestamp=t12
MDEntryTime=t13
</MDIncGrp>
TradeCaptureReport
ClOrdID=CLMbr1, TradeID=Trade1
TransactTime=t13
TradeCaptureReport
ClOrdID=CLMbr2, TradeID=Trade1
TransactTime=t13
TradeCaptureReport
ClOrdID=CLMbr1, TradeID=Trade2
TransactTime=t13
TradeCaptureReport
ClOrdID=CLMbr3, TradeID=Trade2
TransactTime=t13
<TrdCaptRpt>
RptID=R1, TrdMatchID=Trade1
TrdRegTimestamp=t13
Trade identifier and timestamp from exchange. New identifier for trade report message.
<TrdCaptRpt>
RptID=R2, TrdMatchID=Trade2
TrdRegTimestamp=t13
<TrdCaptRpt>
RptID=R1, TrdMatchID=Trade1
TrdRegTimestamp=t13
<TrdCaptRpt>
RptID=R2, TrdMatchID=Trade2
TrdRegTimestamp=t13

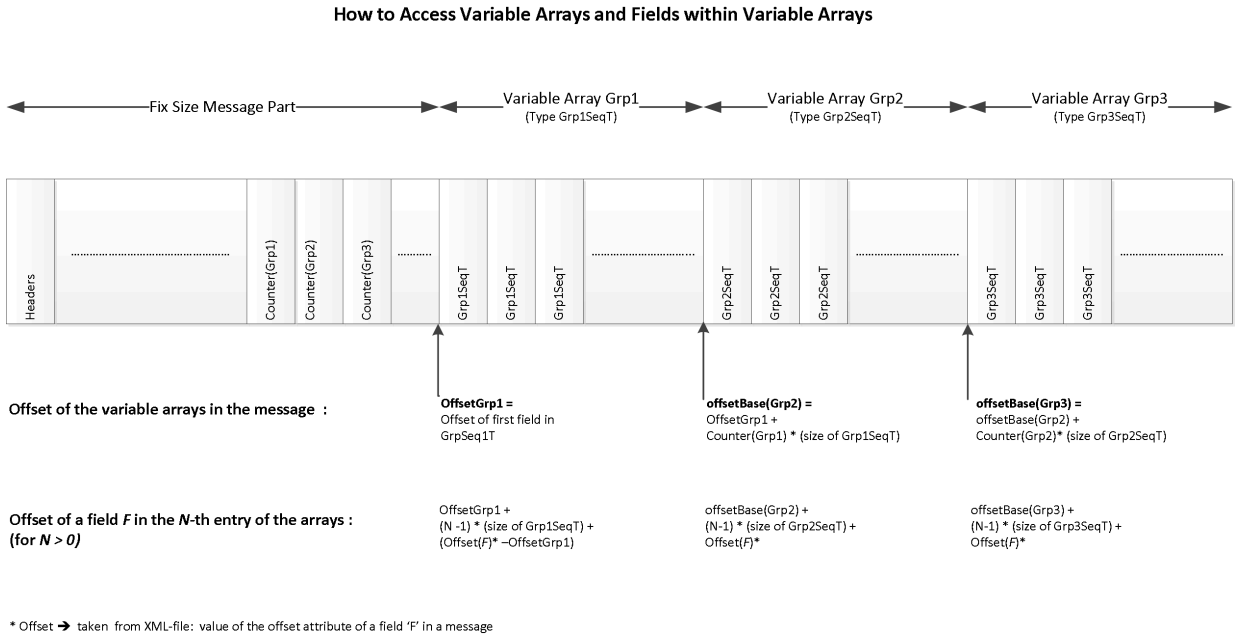
8.3 Trade Entry Service Message Flow



ETI: Message flow for ApproveTESTradeRequest



8.4 Variable Arrays



8.5 Uniqueness of Identifiers

The following table documents the criteria required for uniqueness of IDs.

Tag	Field Name	Description	Source	Rule	Uniqueness
11	ClOrdID	Client Order ID: Unique participant defined order request identifier.	P[1]	The uniqueness of ClOrdID (11) is checked at entry time among currently live orders for the same instrument and session. Duplicate ClOrdID (11) values for the same session and instrument will be rejected with the exception of Immediate or Cancel (IOC) Orders.	Session Instrument
37	OrderID	Exchange Order ID generated by Eurex System; it remains constant over the lifetime of an order.	E	An exchange order ID is guaranteed to be unique among all orders of the same product.	Product
117	QuoteID	Participant defined mass quote identifier.	P	The uniqueness of the mass quote identifier is not checked by Eurex.	
693	Quote-ResponseID	Mass quote response identifier generated by the exchange.	E	Is unique per product.	Product
17	ExecID	Transaction timestamp.	E	Is unique per product.	Product
34	MsgSeqNum	Message sequence number used by the participant for requests sent to the gateway.	P	The MsgSeqNum (34) in the request header must increment with each message sent by the participant to the gateway, starting with the Session Logon message as sequence number 1.	Session

Tag	Field Name	Description	Source	Rule	Uniqueness
28704	ApplMsgID	Application Message Identifier.	E	Is unique per software release and partition. Any kind of "reset" will be announced via the related release notes.	Software Release Partition
1181	ApplSeqNum	Application Message Sequence Number.	E	Trade notification: unique per business day, partition and business unit. Starts every business day with 1. Please note: in rare cases sequence numbers might be sent twice.	Partition Business Unit
				News: unique per market.	Market
				Risk Control: unique per business unit.	Business Unit
880 28708 8714	TrdMatchID FillMatchID QuoteEven tMatchID	Unique identifier for each price level (match step) of a match event; it is used for public trade reporting.	E	Is unique for the product of the order and business day.	Business Day Product
1363 28725 1506	FillExecID LegExecID SideTradeID	Private identifier of an order match step event, which can be reconciled with the field SideTradeID (1506) in the Trade Notification.	E	Is unique for the product of the order and business day.	Business Day Product
1003 1126	TradeID OrigTradeID	The TradeID (1003) field in the Trade Notification in Eurex ETI uniquely identifies all order leg allocations referring to the same matching event, simple instrument and price. The TradeID (1003) is equivalent to the trade identifier in Eurex Clearing.	E	Is unique per product and business day.	Business Day Product
467 70	IndividualAllocID AllocID	TES trade side ID	E	Is unique per product and business day.	Business Day Product
2489	PackageID	TES trade ID	E	Is unique per product and business day.	Business Day Product

8.6 XML Interface Description

The Eurex ETI interface description is also available as a machine readable XML file. The structure of the XML is described by an XML schema file.

The XML file consists of the following parts and definitions:

Definitions	Description
MessageFlow	A "MessageFlow" is a flow diagram describing the system behavior from the user's point of view. The MessageFlow is represented as a tree of nodes.
ApplicationMessage	An "ApplicationMessage" represents a top-level structure which describes a message transmitted between the participant and user and the exchange. In contrast to the "Structure" definition, all components and repeating groups are uncollapsed. Valid values and description of fields are provided in the application scope.

[1] P = Participant, E = Eurex

Definitions	Description
Structure	A "Structure" is either the definition of a top-level-structure ("Message") or of a (repeated) sub-structure. Components and repeating groups are provided in a collapsed representation. All fields show the complete list of valid values.
DataType	A "DataType" is the technical and functional description of a data field. Each "DataType" is part of a (multi-level) inheritance tree based on the following "rootTypes": **String**, **float**, **int**, and **data**.

For a detailed description of all available XML elements and attributes please refer to the XML schema file.

8.7 Quote Entry Status

The following table list the scenarios for the valid values of *QuoteEntryStatus (1167)*:

Scenario	Quote in Book	QuoteEntryStatus (1167)	BidCxlSize and/or SellCxlSize provided
Incoming Quote with error	no	5 = Rejected	no
Incoming Quote with error	yes	6 = Removed quote in book and Rejected	yes
Incoming Quote during Freeze		10 = Pending	no
Incoming Quote during Freeze (already pending)		5 = Rejected	no
Modify/Delete Quote	no	0 = Accepted with warning	0
Modify Quote (Qty <= executed Qty)	yes	0 = Accepted with warning	yes (remaining Qty)
Incoming Quote side would lead to Crossing	yes	0 = Accepted with warning	yes (quote side in book cancelled)

9 Change Log

9.1 T7 Release 4.0 – update:

- *ApproveTESTradeRequest* (10603): Change usage to required (mandatory) for *PartyExecutingFirm* (22001) and *PartyExecutingTrader* (22012)

9.2 T7 Release 4.0:

There is a new ETI interface version, '4.0' (as part of Eurex Exchange's T7 release 4.0) implementing the following enhancements:

- *DefaultCstmApplVerID (1408)* accepts *'4.0'* and *'3.0'* (backward compatibility layer) as valid values.
- *RefApplID(1355)*: Add the new valid values *7 = TES_Maintenance* and *8 = TES_Trade*.
- *ApplID(1180)*: Add the new valid values *7 = TES_Maintenance* and *8 = TES_Trade*.

- *ModifyOrderResponse(10107)* and *ModifyOrderNRResponse(10108)*: Add for the field *ExecRestatementReason(378)* the valid value *212 = BOC_Order_Cancelled*.
- DeleteAllOrderRequest(10120) and DeleteAllOrderBroadcast(10122): Add the fields *Price(44)* and *Side(54)*.
- *ServiceAvailabilityBroadcast(10030)*: Add the fields *TradeEntryServiceTradeDate(25047)*, *TradeEntryServiceRtmTradeDate(25049)*, *TradeEntryServiceStatus(25048)* and *TradeEntryServiceRtmStatus(25050)* to the .
- Change the size of *PartyIDPositionAccount(20038)* from 20 to 32. Affected messages are *ModifyOrderComplexRequest(10114)*, *ModifyOrderSingleRequest(10106)*, *NewOrderComplexRequest(10113)*, *NewOrderSingleRequest(10100)*, *OrderExecReportBroadcast(10117)* and *TradeBroadcast(10500)*.
- *TradeReportType(856)*: Add the new valid values: *2 = Accept*, *6 = Trade_Report_Cancel*, *11 = Alleged_New* and *13 = Alleged_No_Was*, used in new message *TESTradeBroadcast(10614)*.
- *UserStatus(926)*: Add the new valid values *7 = User_forced_logout*, used in new message *ForcedUserLogoutNotification(10043)* .
- Add new messages for TES trading: *EnterTESTradeRequest(10600), ModifyTESTradeRequest(10601), DeleteTESTradeRequest(10602), ApproveTESTradeRequest(10603), TESBroadcast(10604), TESDeleteBroadcast(10606), TESApproveBroadcast(10607), TESExecutionBroadcast(10610), TESResponse(10611), UploadTESTradeRequest(10612), TESUploadBroadcast(10613), TESTradeBroadcast(10614)* and *TESTradingSessionStatusBroadcast(10615)*.
- Add new messages for Flexible Instrument creation: *AddFlexibleInstrumentRequest(10309)* and *AddFlexibleInstrumentResponse(10310)*.
- Add new message for session layer: *ForcedUserLogoutNotification(10043)*.
- Add new fields applied to TES trading: *AllocID(70), AllocQty(80), DeleteReason(285), EventDate(866), EventType(865), HedgeType(29008), IndividualAllocID(467), InstrAttribType(871), InstrAttribValue(872), MessageEventSource(1011), NoEvents(864), NoInstrAttrib(870), NoSideAllocs(28709), NoUnderlyingStips(887), PackageID(2489), PartyExecutingFirm(22001), PartyExecutingTrader(22012), PartySettlementLocation(20010), RelatedClosePrice(2589), RelatedMarketSegmentID(2546), RelatedTradeID(1856), RelatedTradeQuantity(1860), SkipValidations(25034), TESExecID(30017), TradeAllocStatus(28835), TradePublishIndicator(1390), TradeReportID(571), TradeReportText(28583), TransBkdTime(483), TrdType(828), UnderlyingCurrency(318), UnderlyingIssuer(306), UnderlyingMaturityDate(542),*

UnderlyingPx(810), *UnderlyingQty(879)*, *UnderlyingSecurityDesc(307)*, *UnderlyingSecurityID(309)*, *UnderlyingSettlementDate(987)*, *UnderlyingStipType(888)* and *UnderlyingStipValue(889)*.

- Add new fields applied to Flexible Instrument creation*:* *ExerciseStyle(1194)*, *MaturityDate(541)*, *OptAttribute(206)*, *PutOrCall(201)*, *SettlMethod(1193)* and *StrikePrice(202)*.

Please note that changing the size of an ETI field might change the order of the fields in the ETI message and the size of the 'padding-byte' fields.