Basis Trade Process Flow - Mapping of Cash and Future Leg

- Eurex Bonds offers a link between the basis trade and the resulting future and cash leg by providing the basis trade ID within the cash and future leg as described below:
  - The field “Text“ in the Cash leg will contain "EB“ plus the Eurex Bonds transaction number of the Basis Trade execution.
  - The field"Member Internal Order Number“ in the Future leg will contain "EB“ plus the Eurex Bonds transaction number of the Basis Trade execution.
- The following information about the future leg will be available in the cash leg of the underlying contract, separated by underscore “_”, e.g. “LU_50_101.010”):

Product:	(L: Bund Future, M: Bobl Future, S: Schatz Future)
Maturity:	(H: March, M: June, U: September, Z: December)
Size:	(up to 99999)
Price:	(price with three decimals)

- Additionally two user defined text fields within the basis order entry are forwarded to the future leg. The contents of these text fields will be copied into the text fields of the future leg as described below.
- Default entries may be specified for each Eurex Bonds User ID within the profile settings on the Trading Front-end. Any such default text has to be at most 12 digits long, otherwise it will be right truncated when copied to the respective Eurex text field.

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