

EUROPEAN HIGH FREQUENCY FINANCIAL DATABASE (BEDOFIH) Eurex

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1. Overview

1.1 Versions

There are multiple versions of the BEDOFIH Eurex database:

Version			Period
EnBS 14.0	07/11/2011	-	From 30/11/2012 to 07/06/2013
T7 1.0	03/12/2012	-	28/06/2013
T7 1.1	01/07/2013	_	06/09/2013
T7 1.2	09/09/2013	-	22/11/2013
T7 2.0	25/11/2013	-	09/05/2014
T7 2.1	12/05/2014	-	21/11/2014
T7 2.5	24/11/2014	-	20/11/2015
T7 3.0	23/11/2015	-	18/11/2016
T7 4.0	21/11/2016	-	16/06/2017
T7 5.0	19/06/2017	-	01/12/2017
T7 6.0	04/12/2017	-	15/06/2018
T7 6.1	18/06/2018	-	30/11/2018
T7 7.0	03/12/2018	-	24/05/2019
T7 7.1	27/05/2019	_	15/11/2019
T7 8.0	18/11/2019	-	26/06/2020
T7 8.1	29/06/2020	-	20/11/2020
T7 9.0	23/11/2020	-	25/06/2021
T7 9.1	28/06/2021	-	19/11/2021
T7 10.0	22/11/2021	-	24/06/2022
T7 10.1	27/06/2022	_	18/11/2022
T7 11.0	21/11/2022	-	19/05/2023
T7 11.1	22/05/2023	-	17/11/2023
T7 12.0	20/11/2023	-	10/05/2024
T7 12.1	13/05/2024	-	15/11/2024
T7 13.0	18/11/2024	-	16/05/2024

1.2 Data files

1.2.1Eurex EnBS

Eurex Enhanced Broadcast Solution (EnBS) consists of:

• Static reference information: product reference, single leg reference, and strategy reference (PRI, SLRI, and SRI file) and trading status (TS file).

- Order book information: order book snapshot and order book delta/incremental (OBSI and OBDI files).
- Request information (RI file), trade information (TI file), and additional contract information (ACI file).

All timestamps contain the elapsed time since midnight in Central European Time (CET)/ Central European Summer Time (CEST) and are formatted either in milliseconds or microseconds, as detailed in the individual message descriptions.

1.2.2 Eurex T7 (from 03/12/2012)

From December 3, 2012 to June 10, 2013 products are migrated in a stepwise approach from EnBS to the new trading architecture Eurex T7. Once products are migrated to Eurex T7 there are no longer traded on Eurex EnBS¹.

Eurex T7 consists of:

- Reference data files: every tradable object is referenced by a unique identifier, the following information is provided:
 - Start-of-day reference data file on a product and instrument level (PS and IS files).
 - o Information on newly created simple and complex instruments (II, CIU, and SSIU files, SSIU file available since Version 12.0).
 - o Information related to variance future instruments at the start-of-day and intraday (VFS file available since Version 2.0).
- Trading state data files: product, mass instrument and instrument states (PSC, MISC, and ISC files)
- Market data files:
 - Price level aggregated order book depth, order book updates and onexchange trades (DS and DI files).
 - o Quote requests and cross requests (QR and CR files).
 - Top of book information resulting from synthetic Inter-Product Spread (IPS) matching opportunities (TBI file available since Version 2.5).

Timestamps are in UTC and represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).

1.3 Source and further readings

Sources:

¹ Eurex EnBS files can still be available for a short period after the product migration.

- Eurex Release 14.0, Eurex Enhanced Broadcast Solution, Interface Specification Final Version
- Eurex Market and Reference Data Interfaces

Further readings:

- Functional Reference
- Products and instruments T7/FX

2. Eurex EnBS Version 14.0 Detailed message description

All timestamps contain the elapsed time since midnight in Central European Time (CET)/ Central European Summer Time (CEST) and are formatted either in milliseconds or microseconds, as detailed in the individual message descriptions.

2.1 Reference information

The reference files provide a description of all the available products and their active contracts.

2.1.1Product reference

File: PRI_YYYYMMDD.csv (one file per day).

This file provides information related to a product and all contracts of the product.

Product Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)						
Field name	Optional	al Description				
timestamp	N	Timestamp when the message was created, in milliseconds since midnight CET/CEST.				
srcId	N	Identifier o	f the message disseminating source.			
seqNum	N	Sequence	number assist in identifying data loss.			
actionType	N	Action to b	e performed by the receiver of the message.			
		1	Add			
		2	Change			
		3	Delete			
prodld	N	Product ide	entifier, e.g. FDAX.			
prodType	N	Product type.				
		FBND	Future on Bond			
		FIDR	Credit Futures			
		FCRD	Futures on Unfunded Credit Default Swap			
		FCUR	Futures on Currency			
		FENE	Future on Energy			
		FINT	Money Market Futures			
		FINX	Future on Index			
		FSTK	Future on Stock			

Product Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)				
Field name	Optional		Description	
		FVOL	Future on Volatility	
		OFBD	Option on Future on Bond	
		OFEN	Option on Future on Energy	
		OFIT	Option on Money Market Futures	
		OFIX	Option on Future on Index	
		OINX	Option on Index	
		OSTK	Option on Stock	
exchldCode	N	Exchange	code where the product is traded.	
		EUR	Eurex Exchange	
		HEX	Helsinki Exchange	
		EEE	Energy Exchange	
isinCode	N		of the product.	
currTypCode	N		code of the product (ISO 4217).	
noOfContracts	N		f contracts for the product.	
implied	N		iting whether implied price levels are	
Implied	IN IN	_	ted for the product.	
		ү	Yes	
		N	No	
exerciseStyle	Υ	Exercise style of an option product.		
exercisestyle	'	A	American exercise style	
		E	-	
ti cCi=o	N	_	European exercise style	
ticSize	N	Tick size.	of a tight (and painting or a print or a print)	
ticValue	N	Cash value of a tick (one minimum price movement).		
undrld	Υ	, ,	g identifier.	
undrlsin	Υ	Underlying		
prodDispDcml	Υ		splay decimals.	
exerPrcDcml	Υ	Exercise p	rice decimals.	
<streams> sequence s</streams>		T		
noOfStreams	N		f streams for the product.	
streamType	N	Type of sti		
		1	Snapshot	
		2	Delta/Incremental	
		3	Netted	
streamService	N	Service cla	ss of the address.	
		Α	Service A	
		В	Service B	
streamAddr	N	Multicast a	address of the stream.	
streamPort	N	Port where the data is disseminated.		
mktDpth	N	Maximum ODB depth for the stream.		
recintyl	Υ		streams only (streamType= NETTED), indicates	
	-	the longest time a member should normally have to wait		
			an in-band snapshot for every instrument in the	
		product.		

Field name	Optional	30/11/2012 and 07/06/2013) Description			
<streams> sequence ends</streams>					
prevUndrClsPrc	Y	Previous d	ay's underlying closing price.		
<tickrules> sequence s</tickrules>		1.101.000	a, a aa.,		
noOfTickRules	N	Number of	f tick rules for this product.		
tickRange	N		ice to which this tick rule applies. The lowest		
cicktorige	14		e tickRange from the previous tick rule. Tick		
			re always contiguous.		
tickIncrement	N	Valid price	increments at which instruments belonging to		
		this produ	ct can be traded within the given price range.		
<tickrules> sequence e</tickrules>	nds				
executingSystem	Ν		n which system the product is traded.		
		Е	Eurex		
		G	Reserved for future use		
prodLongName	N	Detailed de	escription of a product.		
prodLongType	N	Detailed de	escription of a product type.		
matchTypeCode	N	Matching a	algorithm used by Eurex.		
		Р	Pro-Rata Matching		
		Т	Price Time Matching		
stratMatchCode	Υ	Strategy m	atching type for options products.		
		I	Implied strategy matching		
		N	No strategy matching		
		0	Outright strategy matching		
gatewayLocld	Ν	Logical identifier for the gateway location processing this			
		product			
		0	Gateway location 0		
		1	Gateway location 1		
maxPrice	N		price to apply to any order or quote side for the		
anaCida Overta Alvud	N	product.	ub athor simple sided suptos are allowed for this		
oneSideQuoteAlwd	IN	product	whether single-sided quotes are allowed for this		
		Y	Single-sided quotes are allowed		
		N	Single-sided quotes are not allowed		
eqBidAskQtyReqrFlag	N		whether quotes must have equal quantities on		
eq=16# 1511.455 11641 1 168		the bid and ask side.			
		Υ	Yes		
		N	No		
quoteMinQty	N	Minimum	quantity that must be entered on each side of		
•		the quote.			
fastMktQuoteMinQty	N	Minimum (quantity for quotes in a fast market.		
fastMktQuotePcnt	N		quote spread increase during fast market		
		conditions			
volaStratUndrId	Υ		he underlying ID for volatility strategies in the ding option product.		

2.1.2 Single leg reference

File: SLRI_prodID_YYYYMMDD.csv (one file per day and per product).

This file provides all single leg contract specific information.

Single Leg Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)					
Field name	Optional	Description			
timestamp	N	Timestamp when the message was created, in milliseconds since midnight CET/CEST.			
srcId	N	Identifier	of the message disseminating source.		
seqNum	N	Sequence	number assist in identifying data loss.		
actionType	N	Action to	be performed by the receiver of the message.		
		1	Add		
		2	Change		
		3	Delete		
cntrld	N	Contract	dentifier.		
prodld	N	Product id	dentifier, e.g. FDAX.		
cntrType	N	Type of si	ngle leg contract.		
		F	Futures		
		OC	Option call		
		OP	Option put		
cntrExpMthYr	N	Expiry mo	onth and year, e.g. 200801.		
cntrExpDate	N	Expiry da	te of the contract, e.g. 20070101.		
cntrExerPrc	N	Contract	exercise price.		
cntrOrigExerPrc	N	Contract	original exercise price.		
cntrVersNo	N	Version n	umber of the contract.		
		For options in case of a capital adjustment, the version			
			of the adjusted series will be increased by one,		
			the newly created series will get version number 0.		
			on number indicates how many capital adjustments		
			n performed on a series. es the version number is always 0. It is not changed		
			pital adjustments on Single Stock Futures (FSTK).		
cntrGenNo	Υ		on number of the contract.		
G.16. GG.11.10			ns the generation number stays the same for the		
		-	of a series, regardless of capital adjustments. After a		
		capital ad	justment all new series are created with an		
			ted generation number. The maximum generation		
			s 9. If additional capital adjustments have to be		
		-	d afterwards, the generation number is set back to 1		
			ext generation number for which no series exist). Es the generation number is always 1 and it is not		
			ted after a capital adjustment.		
			Size of a contract. Number of shares represented by one		
-		contract.			
mktDpth N Maximui			ODB depths for the contract.		
lepoInd	Υ	Lepo contract indicator.			

Single Leg Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)						
Field name	Optional	Description				
		2	Per unit, i.e. it indicates the contract is not a lepo			
			contract			
		10	Fixed cabinet trade price, i.e. it indicates the			
			contract is a lepo contract			
prvAdjOpnInt	Υ	Previous day's adjusted open interest quantity.				
prvUnadjOpnInt	Υ	Previous day's unadjusted open interest quantity.				
prvSttlPrc	Υ	Previous day's settlement price.				
prvClsPrc	Υ	Previous closing price for this instrument.				
instrStatus	N	Current status of the instrument, indicating whether it was				
		active or in	active at the start of day. Inactive instruments do			
		not becom	e active intra-day.			
		Broadcasts	s are not generated for inactive instruments.			
		1	Instrument is active			
		2	Instrument is inactive, no broadcasts will be sent			
			by Eurex			

2.1.3 Strategy reference

File: SRI_prodID_YYYYMMDD.csv (one file per day and per product).

This file provides information on strategies. Strategies can consist of up to four individual legs which correspond to contracts defined by the exchange in the above mentioned single leg messages.

Strategy Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)						
Field name	Optional	Description				
timestamp	N	Timestamp when the message was created, in milliseconds since midnight CET/CEST.				
srcId	N	Identifier o	of the message disseminating source.			
seqNum	Υ	Sequence	number assist in identifying data loss.			
actionType	N	Action to b	e performed by the receiver of the message.			
		1	Add			
		2	Change			
		3	Delete			
prodld	N	Product ide	entifier, e.g. FDAX.			
stratType	N	Strategy type code.				
		Futures strategies				
		8	Calendar Spread			
		9	Inter Product Spread			
		Options strategies				
		b	Call butterfly			
		В	Put butterfly			
		d	Call spread			

Strategy Referen	nce Informati	_	e – Eurex EnBS Release 14.0 (07/11/2011 – between 12 and 07/06/2013)
Field name	Optional		Description
	'	D	Put spread
		е	Call calendar spread
		E	Put calendar spread
		f	Call diagonal calendar spread
		F	Put diagonal calendar spread
		G	Guts
		h	2x1 ratio call spread
		Н	2x1 ratio put spread
		I	Iron butterfly
		J	Combo strategy
		K	Strangle
		I	Call ladder
		L	Put ladder
		р	Straddle calendar spread
		Р	Diagonal straddle calendar spread
		R	Conversion/reversal
		С	Jelly roll long
		S	Straddle
		W	Call condor
		W	Put condor
		Χ	Box
		у	Call spread versus put
		Υ	Put spread versus call
		Z	Straddle versus call
		Z	Straddle versus put
		Options vo	latility strategies
		n	Call volatility trade
		N	Put volatility trade
		u	Call spread versus underlying
		U	Put spread versus underlying
		i	Call calendar spread versus short underlying
		j	Call calendar spread versus long underlying
		g	Put calendar spread versus short underlying
		k	Put calendar spread versus long underlying
		Х	Call conversion versus short underlying
		V	Straddle versus long underlying
		V	Straddle versus short underlying
		С	Call spread versus short put/short underlying
		q	Put spread versus short call/long underlying
		a	Call ladder versus long underlying
		Α	Call ladder versus short underlying
		m	Put ladder versus long underlying

Strategy Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)				
Field name	Optional		Description	
		М	Put ladder versus short underlying	
		0	Combo versus long underlying	
		0	Strangle versus short underlying	
		Q	Strangle versus long underlying	
		t	2x1 ratio call spread versus short underlying	
		S	2x1 ratio call spread versus long underlying	
		r	2x1 ratio put spread versus short underlying	
		T	2x1 ratio put spread versus long underlying	
undrPrc	Ν	Underlying	price (for VOLA strategies).	
mktDpth	Ν	Maximum	ODB depths for the instrument.	
<strategylegs> sec</strategylegs>	quence starts	S		
noOfLegs	Ν	Number of	legs of the strategy.	
stratCntrld	Ν	Single leg o	ontract identifier of the leg.	
stratBuySellCode	N	Indicates whether as part of the strategy, the strategy leg has		
		to be bought or sold.		
		В	Buy	
		S	Sell	
stratLegVol	Ν	Volume for the strategy leg.		
<strategylegs> sequence ends</strategylegs>				

2.1.4 Trading status

File: TS_prodID_YYYYMMDD.csv (one file per day and per product).

This file provides information on the current trading phase of either an entire product or a single contract.

Trading Statu	Trading Status Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)			
Field name	Optional		Description	
timestamp	N	Time at which the message was broadcast, in milliseconds since midnight CET/CEST.		
srcId	N	Identifier of	the message disseminating source.	
seqNum	Υ	Sequence number assist in identifying data loss.		
prodld	Υ	Product identifier, e.g. FDAX.		
cntrld	Υ	Contract identifier.		
tradingStatus	N	Status of the contract.		
		A Closing Auction		
		С	Close	
		F Freeze		
		Н	Hold	
		l Inactive		
		L	Holiday	

Trading Statu	Trading Status Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)			
Field name	Optional		Description	
		N	Netting	
		0	Pre-opening	
		Р	Pre-trading	
		R	Return to trading	
		S	Start	
		V	Fast	
		Х	Expired	
		Т	Normal Trading	

2.2 Order book information

2.2.1 Order book snapshot

File: OBSI _prodID_YYYYMMDD.csv (one file per day and per product).

Snapshots contain complete orderbook information up to the depth indicated in the reference information. The snapshot message should be used only for the creation of market depth at the beginning of a trading day and for its recovery in case of a data loss.

Order Book Snapshot Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)			
Field name	Optional		Description
hiResTimestamp	N		mp when the contract information was last modified,
			seconds since midnight CET/CEST.
srcld	Ν	Identifie	er of the message disseminating source.
<channelseqnos></channelseqnos>	sequence st	arts	
noOfSeqNos	Ν	Number	r of sequence numbers.
consolSeqNum	Ν	Consolid	dated sequence number.
<channelseqnos></channelseqnos>	sequence er	nds	
<contractdescription< td=""><td>on> (optiona</td><td>al) group s</td><td>starts</td></contractdescription<>	on> (optiona	al) group s	starts
cntrld	Ν	Contrac	t identifier.
<contractdescription< td=""><td>on> (optiona</td><td>ıl) group (</td><td>ends</td></contractdescription<>	on> (optiona	ıl) group (ends
<strategydescription< td=""><td>on> (optiona</td><td>l) group s</td><td>starts</td></strategydescription<>	on> (optiona	l) group s	starts
prodld	Ν	Product identifier, e.g. FDAX.	
stratType	Ν	Strategy type code. For a full list of possible values, see the	
		Strategy	Reference Information Message.
undrPrc	Ν	Underly	ing price (for VOLA strategies).
<strategylegs> sec</strategylegs>	quence starts	S	
noOfLegs	Ν	Number	of legs of the strategy.
stratCntrld	N	Single le	g contract identifier of the leg.
stratBuySellCode	N	Indicates whether as part of the strategy, the strategy leg has	
		to be bo	ought or sold.
		В	Buy
		S	Sell

Order Book Snaps	shot Informa		sage – Eurex EnBS Release 14.0 (07/11/2011 – between /2012 and 07/06/2013)
Field name	Optional		Description
stratLegVol	N	Volume	for the strategy leg.
<strategylegs> sec</strategylegs>	quence ends		
<strategydescription< td=""><td></td><td></td><td>ends</td></strategydescription<>			ends
dlyHghPrc	Y	Highest	trade price of the contract.
dlyLowPrc	Υ	Lowest	trade price of the contract.
totTrdQty	Υ	Total tra	aded quantity of the contract.
tradingStatus	Υ		of the contract.
		Α	Closing Auction
		С	Close
		F	Freeze
		Н	Hold
		I	Inactive
		L	Holiday
		N	Netting
		0	Pre-opening
		Р	Pre-trading
		R	Return to trading
		S	Start
		V	Fast
		Х	Expired
		Т	Normal Trading
<entries> sequenc</entries>	e starts		
noOfEntries	N	Numbe	r of repeating entries.
entryType	N	Type of	entry.
		1	Ask
		2	Bid
		3	Empty Book
		4	Trade Price
		5	Opening Price
		6	Last Auction Price
		7	Potential Auction Price
entryPrcLvl	Υ	Level of	f the price in ODB, starts at 1, with level 0 reserved for
		Top of b	book comprising of Best Market, Best Order and Best
		Quote p	
entryPrc	N		the above level.
entryQty	N		y at the above level.
entryPrcSrc	Y	Source	of the above price.
		0	No price source. This value is sent in delete from operations which apply to multiple entries regardless of price source.
		1	Outright. Indicates that the price level consist of outright orders and quotes together.

Order Book Snapshot Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)			
Field name	Optional	Description	
Tield Hairie	Ориона	2	Implied (reserved). Indicates that the price level consists of synthesized orders only.
		3	Partially Implied (reserved). Indicates that the price level consists of outright and implied orders together.
		4	Best Outright Order. This is sent when the Top of book price differs from that of the best outright order.
		5	Best Outright Quote. This is sent when the Top of book price differs from that of the best outright quote.
		6	Best Market + Best Outright Quote. Indicates that best market price is exactly same as best outright quote price and quantity.
		7	Best Market + Best Outright Order. Indicates that best market price is exactly same as best outright order price and quantity.
		8	Best Market Implied. Indicates that best market price is completely from synthesized orders.
		9	Best Market Partially Implied. Indicates that best market price consists of implied and outright orders and quotes together.
		10	Best Market Outright Only. Indicates that the best market price is from outright orders and quotes only.
noOfContributor s	Υ	contribu present	s the number of outright orders and quotes that are uting to the given price level. noOfContributors is not when the price level contains any synthetic nent, and is never filled for pro-rata products.
<entries> sequence</entries>	e ends		

2.2.2 Order book delta/incremental

File: OBDI_prodID_YYYYMMDD.csv (one file per day and per product).

The OBDI messages should be used to change the copy of the order book for a contract based on the messages received.

Order Book Delta	Order Book Delta Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between		
		30/11/2012 and 07/06/2013)	
Field name	Optional	Description	
hiResTimestamp	N	Time at which the orderbook information was last modified,	
		in microseconds since midnight CET/CEST.	
srcld	Ν	Identifier of the message disseminating source.	
seqNum	Ν	Sequence number assist in identifying data loss.	
linkedBrcastId	Υ	Helps to order the broadcasts along channel boundaries.	
lbiChannelMap	Υ	Informs which channels have the linked broadcasts for	
		linkedBrcastld. Series of bits working as a bit/presence map.	

Order Book Delta	Information	_	– Eurex EnBS Release 14.0 (07/11/2011 – between 12 and 07/06/2013)
Field name	Optional		Description
lastTpSeqNum	Y	Highest t delta.	rade price sequence number incorporated into this
<contractdescription< td=""><td>n> (optional)</td><td>group sta</td><td>rts</td></contractdescription<>	n> (optional)	group sta	rts
cntrld	Ν	Contract	identifier.
<contractdescription< td=""><td>า> (optional)</td><td>group end</td><td>ds</td></contractdescription<>	า> (optional)	group end	ds
<strategydescription< td=""><td>n> (optional)</td><td>group sta</td><td>rts</td></strategydescription<>	n> (optional)	group sta	rts
prodld	N	Product i	dentifier, e.g. FDAX.
stratType	N		type code. For a full list of possible values, see the Reference Information Message.
undrPrc	N	Underlyii	ng price (for VOLA strategies).
<strategylegs> sequ</strategylegs>	ience starts		
noOfLegs	N	Number	of legs of the strategy.
stratCntrld	N	Single leg	g contract identifier of the leg.
stratBuySellCode	N		whether as part of the strategy, the strategy leg has ught or sold.
		В	Buy
		S	Sell
stratLegVol	N	Volume f	or the strategy leg.
<strategylegs> sequ</strategylegs>	ience ends		
<strategydescription< td=""><td>n> (optional)</td><td>group end</td><td>ds</td></strategydescription<>	n> (optional)	group end	ds
gapIndicator	Υ	Flag to in	dicate gap in the ODB information.
		1	No gap
		2	Possible gap in operation
dlyHghPrc	Υ	Highest t	rade price of the contract.
dlyLowPrc	Υ	Lowest tr	rade price of the contract.
totTrdQty	Υ	Total trad	ded quantity of the contract.
tradingStatus	Υ	Status of	the contract.
		Α	Closing Auction
		С	Close
		F	Freeze
		Н	Hold
		I	Inactive
		L	Holiday
		N	Netting
		0	Pre-opening
		Р	Pre-trading Pre-trading
		R	Return to trading
		S	Start
		V	Fast
		Х	Expired
		Т	Normal Trading
<entries> sequence</entries>	starts		

Order Book De	lta Information	_	– Eurex EnBS Release 14.0 (07/11/2011 – between 12 and 07/06/2013)	
Field name	Optional		Description	
noOfEntries	N	Number	of repeating entries.	
updateAction	dateAction N	Indicates the kind of operation to be performed with this entry.		
		1	New. Creating a price level, adds the new price at the specified entryPrcLvl say x. All price levels where y = (entryPrcLvl >= x) are shifted to y = (y + 1).	
		2	Change. Changing a price level, replaces the quantity of the price level specified by the entryPrcLvl with the information sent in the message.	
		3	Delete. Deleting a price level, removes the price at the level specified by entryPrcLvl say x. All price levels where $y = (entryPrcLvl > x)$ are shifted to $y = (y - 1)$.	
		4	Delete From. Deletes all price levels from entryPrcLvl >= x to maximum price levels maintained in the order book for the contract.	
		5	Delete Through. Deletes all price levels from price level = 1 to entryPrcLvl = x . All price levels where y = (entryPrcLvl > x) are shifted to y = (y - x).	
entryType	N	Type of e		
3 31		1	Ask	
		2	Bid	
		3	Empty Book	
		4	Trade Price	
		5	Opening Price	
		6	Last Auction Price	
		7	Potential Auction Price	
entryPrcLvl	Y	Level of t	the price in ODB, starts at 1, with level 0 reserved for	
,			ook comprising of Best Market, Best Order and Best	
entryPrc	N	•	he above level.	
entryQty	N	Quantity	at the above level.	
entryPrcSrc	Υ		f the above price.	
-		0	No price source. This value is sent in delete from operations which apply to multiple entries regardless of price source.	
		1	Outright. Indicates that the price level consist of outright orders and quotes together.	
		2	Implied (reserved). Indicates that the price level consists of synthesized orders only.	
		3	Partially Implied (reserved). Indicates that the price level consists of outright and implied orders	
		<u> </u>	together.	

Order Book Delta Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)			
Field name	Optional		Description
		4	Best Outright Order. This is sent when the Top of book price differs from that of the best outright order.
		5	Best Outright Quote. This is sent when the Top of book price differs from that of the best outright quote.
		6	Best Market + Best Outright Quote. Indicates that best market price is exactly same as best outright quote price and quantity.
		7	Best Market + Best Outright Order. Indicates that best market price is exactly same as best outright order price and quantity.
		8	Best Market Implied. Indicates that best market price is completely from synthesized orders.
		9	Best Market Partially Implied. Indicates that best market price consists of implied and outright orders and quotes together.
		10	Best Market Outright Only. Indicates that the best market price is from outright orders and quotes only.
noOfContributors	Y	contribut present v	the number of outright orders and quotes that are ing to the given price level. noOfContributors is not when the price level contains any synthetic ent, and is never filled for pro-rata products.
<entries> sequence</entries>	ends		

2.3 Trade information

File: TI_prodID_YYYYMMDD.csv (one file per day and per product).

This file provides information of all trades executed on the exchange (each trade is reported individually) as well as trade statistics.

Trade Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and				
		07/06/2013)		
Field name	Optional	Description		
timestamp	N	Time at which the trade event was broadcast, in milliseconds		
		since midnight CET/CEST.		
srcId	N	Identifier of the message disseminating source.		
<contractdescription< td=""><td>on> (optiona</td><td>al) group starts</td></contractdescription<>	on> (optiona	al) group starts		
cntrld	Ν	Contract identifier.		
<contractdescription< td=""><td colspan="4"><contractdescription> (optional) group ends</contractdescription></td></contractdescription<>	<contractdescription> (optional) group ends</contractdescription>			
<strategydescription< td=""><td colspan="4"><strategydescription> (optional) group starts</strategydescription></td></strategydescription<>	<strategydescription> (optional) group starts</strategydescription>			
prodld	Ν	N Product identifier, e.g. FDAX.		
stratType	N	Strategy type code. For a full list of possible values, see the		
		Strategy Reference Information Message.		

Trade Information	Message –	Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)
Field name	Optional	Description
undrPrc	N	Underlying price (for VOLA strategies).
<strategylegs> sec</strategylegs>	quence start	S
noOfLegs	N	Number of legs of the strategy.
stratCntrld	N	Single leg contract identifier of the leg.
stratBuySellCode	N	Indicates whether as part of the strategy, the strategy leg has
•		to be bought or sold.
		B Buy
		S Sell
stratLegVol	N	Volume for the strategy leg.
<strategylegs> sec</strategylegs>	quence ends	
<strategydescripti< td=""><td>•</td><td></td></strategydescripti<>	•	
gapIndicator	Υ	Flag to indicate gap that some trades before this trade
O 1		message for the contract were not reported.
		1 No gap
		2 Possible gap in operation
entryTim	N	Time at which the trade was processed by Eurex, in
		microseconds since midnight CET/CEST.
aggressorEntryTi	Υ	Indicates the time at which the incoming order that caused the
m		trade entered the Eurex Host (matching engine), in
		microseconds since midnight CET/CEST. Will be present
		whenever the aggressorSide is populated.
entryType	N	4 Trade Price
trdType	N	Type of trade.
		Regular Trade
		A Block Auction Trade
		B Basis Trade
		E EFP Trade
		N EFP-Index Futures Trade
		O OTC Block Trade
		P EFP-Fin Trade
		V Vola Trade
		W EFS Trade
trdInd	N	Additional information on the type of trade.
		1 First on-exchange trade price of the day where no
		trades occured in the opening auction
		2 New high on-exchange trade price
		3 New low on-exchange trade price
		4 On-exchange trade price
		6 Auction trade price
		7 OTC trade price
		8 IPS trade price
		9 MS trade price
vo. do d	N I	·
revInd	N	Indicates whether this is a trade reversal.

Trade Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and						
		07/06/2013)				
Field name	Optional	Description				
		Υ	Trade Reversal			
		N	Normal Processing			
aggressorSide	N	Indicates	which side of the trade was the incoming order that			
		created t	he trade.			
			No aggressor			
		В	Buy Side			
		S Sell Side				
entryPrc	N	Price at w	which the trade occured.			
entryQty	N	Quantity	of this specific trade.			
totTrdQty	N	Total traded quantity after this trade.				
nbOfBuy	N	Number of buy orders involved in this trade.				
nbOfSell	N	Number of sell orders involved in this trade.				
trdEvntSeqNum	N	Trade eve	Trade event sequence number, contains the trade event			
		sequence number incremented by the matcher and the state				
		change p	rocesses.			
tpSeqNum	N	Trade sed	quence number.			
<transactionids> s</transactionids>	equence sta	rts				
noOfTrnIdNo	N	Number	of legs.			
trnId	N	Trade identifier for one of the posting legs involved in this				
		trade.				
<transactionids> sequence ends</transactionids>						

2.4 Request information

File: RI_prodID_YYYYMMDD.csv (one file per day and per product).

This file provides information on cross and quote requests.

Request Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)						
Field name	Optional	Description				
timestamp	N	Time at which the request was broadcast, in milliseconds since midnight CET/CEST.				
srcld	N	Identifier of the message disseminating source.				
<contractdescription> (optional) group starts</contractdescription>						
cntrld	Ν	Contract identifier.				
<contractdescription> (optional) group ends</contractdescription>						
<strategydescription> (optional) group starts</strategydescription>						
prodld	N	Product identifier, e.g. FDAX.				
stratType	N	Strategy type code. For a full list of possible values, see the Strategy Reference Information Message.				
undrPrc	N	Underlying price (for VOLA strategies).				
<strategylegs> seq</strategylegs>	uence starts					
noOfLegs	N	Number of legs of the strategy.				

Request Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)							
Field name	Optional		Description				
stratCntrld	Ν	Single leg	contract identifier of the leg.				
stratBuySellCode	Ν	Indicates v	whether as part of the strategy, the strategy leg has				
		to be bought or sold.					
		В	Buy				
		S Sell					
stratLegVol	Ν	Volume for the strategy leg.					
<strategylegs> sequence ends</strategylegs>							
<strategydescriptio< td=""><td>n> (optional</td><td colspan="4">nal) group ends</td></strategydescriptio<>	n> (optional	nal) group ends					
actionType	Ν	Action to be performed by the receiver of the message.					
		1 Add					
		3 Delete					
reqType	N	Type of red	quest.				
		1 Quote Request					
		2 Cross Request					
reqBidQty	Υ	Request bid quantity.					
reqAskQty	Υ	Request as	sk quantity.				
reqTim	N	Time when the request was generated, in microseconds since					
		midnight CET/CEST.					

2.5 Additional contract information

File: ACI_prodID_YYYYMMDD.csv (one file per day and per product).

This file provides information on open interest and settlement prices for single leg products.

Additional Contract Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)						
Field name	Optional		Description			
timestamp	N	Time at which the message was broadcast, in milliseconds since				
		midnight CET/CEST.				
srcld	N	Identifier	of the message disseminating source.			
cntrld	N	Contract	identifier.			
<entries> sequence</entries>	<entries> sequence starts</entries>					
noOfEntries	N	Number	Number of repeating entries.			
updateAction	N	Indicates the kind of operation to be performed with this entry.				
		1 Add				
entryType	N	Type of entry.				
		8 Open Interest Quantity				
		9 Settlement Price				
entryPrc	Υ	Price of t	he entry.			
entryQty	Υ	Quantity of the entry.				
<entries> sequence ends</entries>						

3. Eurex T7 Detailed message description

Timestamps are in UTC and represented as nanoseconds past the UNIX epoch (00:00:00 UTC on 1 January 1970).

3.1 Reference data messages

3.1.1Product snapshot message

File: PS_YYYYMMDD.csv (one file per day).

The product snapshot message sends the collapsed view of the market, market segment and product. One message per product is sent. Consult Eurex website for a <u>complete list</u> of all <u>Eurex products</u>. The trading start/end date for each product is provided in the <u>CFI codes</u> file available on Eurex website.

i. Product snapshot Releases 1.0 - 1.2 (03/12/2012 - 22/11/2013)

Product Snapshot Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)					
Field name	Optional		Description		
MsgType	N	Always	BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See Eurex Market + Reference Data Interfaces - Manual, section General structure of the snapshot cycle.			
MarketID	N	Market	Identifier Code as specified in ISO 10383.		
		XEUR	Eurex		
		XEEE	European Energy Exchange		
MarketSegmentID	Ν	Product	identifier, e.g. 89.		
TradeDate	Ν	Current	business date, e.g. 20131128.		
MarketSegment	Ν	Product	Product name, e.g. FDAX.		
MarketSegmentDesc	Ν	Product Description, e.g. OPT ON THE DAX INDEX.			
MarketSegmentSymbol	Ν	Product ISIN, e.g. DE0009653147.			
ParentMktSegmID	Ν	Standard Eurex product types.			
		FBND	Future on Bond		
		FCRD	Hurricane Futures		
		FENE	Future on Energy		
		FINT	Money Market Futures		
		FINX	Future on Index		
		FSTK	Future on Stock		
		FVOL	Future on Volatility		
		OFBD	Option on Future on Bond		
		OFEN	Option on Future on Energy		
		OFIT	Option on Money Market Futures		

Product Snapshot Message	roduct Snapshot Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/201 – 22/11/2013)				
Field name	Optional		Description		
		OFIX	Option on Future on Index		
		OINX	Option on Index		
		OSTK	Option on Stock		
Currency	N	Currenc	ry as published in ISO 4217.		
MarketSegmentStatus	N		if on-exchange trading on the new trading		
O O			ture is available for a product (=Active) or not		
		(=Publis	hed). Reason for a published product can be		
			following reasons: a) The product is still traded		
			current Eurex platform (EnBS)prior to		
		_	on, b) First trading day of the new product has		
		_	been reached, or c) the product is setup on rent Eurex platform for Off-book trading with		
			ntion for on-exchange trading.		
		0	Active		
		3	Published		
USFirmFlag	N	_	dentify whether product may be traded from		
		the USA			
		0	No		
		1	Yes		
PartitionID	N	Partition	n of the product.		
UnderlyingSecurity	Υ		ring security symbol, e.g. DAX.		
UnderlyingID	Υ		de of the underlying, e.g. DE0008469008.		
UnderlyingLastPx	Υ		price of the underlying on the previous day.		
RefMarketSegmentID	Υ	ID of the product required to refer while creating			
		volatility strategy.			
QuoteSideIndicator	N	Defines if one sided quotes are allowed.			
		0	One-sided quote not allowed		
		1	One-sided quote allowed		
FastMarketPercentage	Υ		age by which range resulting from		
			ngeValue and PriceRangePercentage has to be		
			ed to obtain the valid price range during Fast		
		Market:			
			hange to normal range, e.g. 80->80		
		ł	rease by half, e.g. 80->120		
		100 = range to be doubled, e.g. 80->160			
		Manual	etails are available in the Functional Reference		
<tickrules> sequence starts</tickrules>	5				
NoTickRules	N		r of tick rules defining the price step table for		
		the product. See Functional Reference Manual,			
			Limit Price.		
TickRuleProductComplex	N		the instrument type for the tick rule.		
		0	Simple Instrument		
		1	Standard Option Strategy		

Product Snapshot Message	– Eurex T7 I	Releases - 22/11/	1.0 – 1.2 (between 03/12/2012 and 10/06/2013	
Field name	Optional		Description	
Tield Harrie	Optional	2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
StartTickDriceDange	NI		•	
StartTickPriceRange	N	(inclusiv	·	
EndTickPriceRange	Ν	Ending (noninc	price range for the specified tick increment lusive).	
TickIncrement	N	Tick inc	rement for stated price range. Specifies the	
		valid pr	ice increments at which instrument of the	
		product	can be quoted and traded.	
<tickrules> sequence ends</tickrules>				
<matchrules> sequence sta</matchrules>	rts, used to	convey a	llocation rules for matching.	
NoMatchRules	N	Numbe	r of match rules.	
MatchRuleProductComple	N	Indicate	es the instrument type.	
×		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
 MatchAlgorithm	N		the order allocation method.	
MatchAlgorithm	IN	0	Price-time	
		1		
		2	Pro-rata	
MatchTune	Y		Time pro-rata	
MatchType	ĭ		Type is not filled the same matching m is used for continuous trading and auction	
		0	Auto Match (for continuous trading)	
		1	Call Auction (for auction trades)	
<matchrules> sequence en</matchrules>	ds	1	,	
<quotesizerules> sequence</quotesizerules>				
NoQuoteSizeRules	N			
MinBidSize	N	Minimu	m bid quantity (identical to minimum offer	
TATIFICATION	1 1	quantity	•	
MinOfferSize	N		m offer quantity (identical to minimum bid	
	• •	quantity	•	
FastMarketIndicator	N		es if product is in the state Fast Market.	
		0	No	
		1	Yes	
<quotesizerules> ends</quotesizerules>				
<pre><flexrules> sequence starts</flexrules></pre>				
NoFlexProductEligibilities	N			
FlexProductEligibilityCom	N	Dofines	the strategy types available for user defined	
plex	IN	Defines the strategy types available for user defined strategies.		
picx		0	Simple Instrument	
1		U	Simple madament	

Field manne	Outional	- 22/11/		
Field name	Optional	1	Description Standard Option Strategy	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
FlexProductEligibilityIndic	N		if user defined strategies are allowed.	
ator		0	No	
		1	Yes	
<flexrules> sequence ends</flexrules>				
<feeds> sequence starts</feeds>				
NoMDFeedTypes	N		r of feeds.	
MDFeedType	N	Type of		
		0	High Incremental (unnetted feed)	
		1	High Snapshot (unnetted feed)	
		2	Low (netted feed)	
MDBookType	N	Type of	book data.	
		2	Price Depth	
MarketDepth	Υ		um number of available price levels (order	
			epth) for the product.	
MDPrimaryFeedLineID	N		ess for Service A.	
MDPrimaryFeedLineSubID	N		mber for IP address Service A.	
MDSecondaryFeedLineID	Υ	IP Address Service B.		
MDSecondaryFeedLineSu bID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				
<pricerangerules> sequence</pricerangerules>	e starts			
NoPriceRangeRules	N	Numbe	r of Price Range Tables. See Functional	
		Referer	nce Manual, section Price Range Table Basics.	
PriceRangeRuleID	N	Table ic	lentifier.	
PriceRangeProductCompl	N	0	Simple Instrument	
ex		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
StartPriceRange	N	Start of	price range (inclusive).	
EndPriceRange	N	End of	price range (non-inclusive).	
PriceRangeValue	Y	Maximum allowable quote spread (absolute value). Conditionally required if PriceRangePercentage is absent.		
PriceRangePercentage	Y	Maximum allowable quote spread (percentage value). Conditionally required if PriceRangeValue is absent.		

ii. Product snapshot Release 3.0 (23/11/2015 - 18/11/2016)

Product Snapshot	Message – E	urex T7 F	Release 3.0 (23/11/2015 – 18/11/2016)	
Field name	Optional		Description	
MsgType	N	Always	BU = Market Definition.	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See Eurex Market + Reference Data Interfaces - Manual, section General structure of the snapshot cycle.		
MarketID	N		Identifier Code as specified in ISO 10383.	
		XEUR	Eurex	
		XEEE	European Energy Exchange	
MarketSegmentID	N	Product	dentifier, e.g. 89. Can also be a product pool	
TradeDate	N	Current	business date, e.g. 20131128.	
MarketSegment	N	Product	name, e.g. FDAX.	
MarketSegmentDesc	N	Product	Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Υ	Product	: ISIN, e.g. DE0009653147.	
ParentMktSegmID	N	Standar	d Eurex product types.	
		FBND	Future on Bond	
		FCUR	Futures on Currency	
		FENE	Future on Energy	
		FIDR	Credit Futures	
		FINT	Money Market Futures	
		FINX	Future on Index	
		FIPS	Product pools	
		FSTK	Future on Stock	
		FVOL	Future on Volatility	
		OCUR	Currency options	
		OFBD	Option on Future on Bond	
		OFEN	Option on Future on Energy	
		OFIT	Option on Money Market Futures	
		OFIX	Option on Future on Index	
		OINX	Option on Index	
		OSTK	Option on Stock	
Currency	N	Currenc	cy as published in ISO 4217.	
MarketSegmentStatus	Z	Defines if on-exchange trading on the new trading architecture is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still trad on the current Eurex platform prior to migration, b) First trading day of the new product has not yet bee reached, or c) the product is setup on the current Eurex platform for Off-book trading with no intentic for on-exchange trading.		
		0	Active	

Product Snapshot	Message – E	urex T7 Release 3.0 (23/11/2015 – 18/11/2016)			
Field name	Optional	Description			
		4 Published			
USFirmFlag	N	Flag to identify whether product may be traded from			
		the USA.			
		0 No			
		1 Yes			
PartitionID	N	Partition of the product.			
UnderlyingSecurityExchan	Υ	Market Identifier Code of the underlying as specified in ISO 10383.			
ge UnderlyingSymbol	Υ	Underlying security symbol, e.g. DAX.			
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.			
UnderlyingSecurityIDSour	Y	4 ISIN			
ce	'	7 1311			
UnderlyingPrevClosePX	Υ	Closing price of the underlying on the previous day.			
QuoteSideIndicator	N	Defines if one sided quotes are allowed.			
		0 One-sided quote not allowed			
		1 One-sided quote allowed			
FastMarketPercentage	Υ	Percentage by which range resulting from			
		PriceRangeValue and PriceRangePercentage has to be			
		extended to obtain the valid price range during Fast			
		Market:			
		0 = no change to normal range, e.g. 80->80			
		50 = increase by half, e.g. 80->120			
		100 = range to be doubled, e.g. 80->160			
		More details are available in the Functional Reference Manual.			
MarketSegmentPoolType	Υ	Purpose of the product pool.			
marketsegment corrype	•	0 Inter Product Spread			
<pre><instrumentscopes> (option)</instrumentscopes></pre>	nal) seguenc	·			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Used			
Tromstraments copes		for IPS sub-type, only one instrument sub-type per			
		product pool.			
InstrumentScopeOperator	N	Instrument scope operator.			
		0 Include			
InstrumentScopeSecurityT	N	Type of security.			
ype		2 MLEG complex instrument.			
InstrumentScopeSecurityS	N	Standard strategy type for complex instruments. See			
ubType		Products and Instruments T7/FX and			
1		instrumentSubTypes csv file.			
<pre><instrumentscopes> seque</instrumentscopes></pre>					
<relatedmarketsegments></relatedmarketsegments>					
NoRelatedMarketSegment	N	Number of market segments having a relationship with the current entry.			
RelatedMarketSegmentID	N	Market segment identifier.			
MarketSegmentsRelations	N	Defines the type of the relationship.			
hip	1 1	0 Cash leg for volatility strategies.			
		Cash leg for volatility strategies.			

Product Snapshot	Message – E	urex T7 I	Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional		Description		
<relatedmarketsegments></relatedmarketsegments>	sequence er				
<tickrules> sequence starts</tickrules>	•				
NoTickRules	N	Numbe	er of tick rules defining the price step table for		
		the pro	duct. See Functional Reference Manual,		
		section	Limit Price.		
TickRuleProductComplex	N	Defines	the instrument type for the tick rule.		
		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
StartTickPriceRange	N		g price range for specified tick increment		
Startment recitatings		(inclusi			
EndTickPriceRange	N	1 -	price range for the specified tick increment		
		(noning			
TickIncrement	N	Tick inc	rement for stated price range. Specifies the		
		valid price increments at which instrument of the			
		produc	t can be quoted and traded.		
<tickrules> sequence ends</tickrules>					
<matchrules> sequence sta</matchrules>	rts, used to	convey a	llocation rules for matching.		
NoMatchRules	N	Number of match rules.			
MatchRuleProductComple	N	Indicate	es the instrument type.		
x		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
MatchAlgorithm	N		the order allocation method.		
	. •	0	Price-time		
		1	Pro-rata		
		2	Time pro-rata		
MatchType	Y				
Matchrype	ı	If MatchType is not filled the same matching algorithm is used for continuous trading and auction			
	trades.		5 3564 for continuous trading and duction		
		0	Auto Match (for continuous trading)		
		1	Call Auction (for auction trades)		

on - 18/11/2016)		
al to minimum offer		
Minimum bid quantity (identical to minimum offer quantity).		
ical to minimum bid		
ate Fast Market.		
lable for user defined		
tegy		
Strategy		
Strategy		
ategy		
ies are allowed.		
netted feed)		
tted feed)		
_		
price levels (order		
idth feeds (0=no		
one cycle).		
Port number for IP address Service A.		
rvice A.		

Product Snapshot Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)					
Field name	Optional	Description			
MDSecondaryFeedLineSu blD	Y	Port number for IP address Service B.			
<feeds> sequence ends</feeds>					
<pricerangerules> sequence starts</pricerangerules>					
NoPriceRangeRules	Ν	Number of Price Range Tables. See Functional			
		Reference Manual, section Price Range Table Basics			
PriceRangeRuleID	N	Table identifier.			
PriceRangeProductCompl	Ν	0	Simple Instrument		
ex		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
StartPriceRange	N	Start of price range (inclusive).			
EndPriceRange	N	End of price range (non-inclusive).			
PriceRangeValue	Y	Maximum allowable quote spread (absolute value). Conditionally required if PriceRangePercentage is absent.			
PriceRangePercentage	Y	Maximum allowable quote spread (percentage value). Conditionally required if PriceRangeValue is absent.			
<pricerangerules> sequence</pricerangerules>	e ends				

iii. Product snapshot Release 4.0 (21/11/2016 – 16/06/2017)

Product Snapshot Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)			
Field name	Optional	Description	
MsgType	N	Always BU = Market Definition.	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
MarketID	N	Market Identifier Code as specified in ISO 10383.	
		XEUR Eurex	
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.	
EffectiveBusinessDate	N	Current business date, e.g. 20131128.	
NextEffectiveBusinessDat e	N	Next business date.	
MarketSegment	N	Product name, e.g. FDAX.	
Currency	N	Currency as published in ISO 4217.	
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a	

Product Snapshot	Message – E	urex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description		
		published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new		
		product has not yet been reached, or c) the produc		
		setup on the current T7 platform for Off-book tradi		
			intention for on-exchange trading.	
		0	Active	
		4	Published	
PartitionID	N	Partition of the product.		
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>				
MarketSegmentDesc	N		Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Υ		ISIN, e.g. DE0009653147.	
ParentMktSegmID	N		d Eurex product types.	
		FBND	Future on Bond	
		FCUR	Futures on Currency	
		FINT	Money Market Futures	
		FINX	Future on Index	
		FSTK	Future on Stock	
		FVOL	Future on Volatility	
		OCUR	Currency options	
		OFBD	Option on Future on Bond	
		OFIT	Option on Money Market Futures	
		OFIX	Option on Future on Index	
		OINX	Option on Index	
		OSTK	Option on Stock	
USFirmFlag	N	Flag to identify whether product may be traded from		
		the USA		
		0	No	
		1	Yes	
MarketSegmentType	Υ	0	Pool	
MarketSegmentSubType	Υ	0	Inter Product Spread	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) group	ends		
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	starts		
UnderlyingSecurityExchan ge	Υ	Market Identifier Code of the underlying as specified in ISO 10383.		
UnderlyingSymbol	Υ	Underlying security symbol, e.g. DAX.		
UnderlyingSecurityID	Υ	ISIN coc	le of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSour ce	Υ	4	ISIN	
UnderlyingPrevClosePX	Υ	Closing	price of the underlying on the previous day.	
<underlyingdescriptor> (optional) group ends</underlyingdescriptor>				
<instrumentscopes> (optional) sequence starts</instrumentscopes>				
NoInstrumentScopes	N	Number	r of instrument scopes in the segment. Always	

E. 1.1		.drcx 17	Release 4.0 (21/11/2016 – 16/06/2017)	
Field name	Optional	Description		
InstrumentScopeOperator	N	Instrument scope operator.		
		0	Include	
InstrumentScopeSecurityT	N	Type of security.		
ype		2	MLEG complex instrument	
		3	Variance Futures	
		4	Total Return Futures	
InstrumentScopeSecurityS	Υ	Standard strategy type for complex instrument		
ubType		mapping of integer values to the corresponding		
		strategy types is available at www.eurexchange.com >		
		Techno	ology > Eurex Exchange's T7 > Documents.	
<instrumentscopes> seque</instrumentscopes>				
<relatedmarketsegments></relatedmarketsegments>	(optional) se	•		
NoRelatedMarketSegment	N		er of market segments having a relationship	
S			e current entry.	
RelatedMarketSegmentID	N		segment identifier.	
MarketSegmentsRelations	N	Defines	s the type of the relationship.	
hip		0 Cash leg for volatility strategies.		
<relatedmarketsegments></relatedmarketsegments>	sequence er	nds		
<basetradingrules> group</basetradingrules>	starts			
<tickrules> (optional) sequ</tickrules>	ence starts			
NoTickRules	N	Numbe	er of tick rules defining the price step table for	
		the product. See T7 Functional Reference, section		
		Limit Price.		
TickRuleID	Υ	Always empty.		
TickRuleProductComplex	Υ	Defines the instrument type for the tick rule.		
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
StartTickPriceRange	N		g price range for specified tick increment	
Start Hechange		(inclusive).		
EndTickPriceRange			price range for the specified tick increment	
S		(noninclusive).		
TickIncrement	N Tick increment for stated price range. Specifies			
		valid price increments at which instrument of the		
		produc	t can be quoted and traded.	
<tickrules> sequence ends</tickrules>				
<pricerangerules> (optional</pricerangerules>	al) sequence	starts		
NoPriceRangeRules	N	Numbe	er of price range tables. See T7 Functional	
	İ	Reference, section Price Range Table Basics.		

Product Snapshot	Message – E	urex T7 F	Release 4.0 (21/11/2016 – 16/06/2017)	
Field name	Optional	Description		
PriceRangeRuleID	N	Table identifier.		
PriceRangeProductCompl	Υ	0	Simple Instrument	
ex		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
StartPriceRange	N	Start of	price range (inclusive).	
EndPriceRange	N	End of p	orice range (non-inclusive).	
PriceRangeValue	Υ	Maximu	um allowable quote spread (absolute value).	
		Condition	onally required if PriceRangePercentage is	
		absent.		
PriceRangePercentage	Υ	Maximum allowable quote spread (percentage		
«Duine Danne Dulan» annuan		Condition	onally required if PriceRangeValue is absent.	
<pre><pricerangerules> sequence ends</pricerangerules></pre>			Managarida da guada a aga allagua d	
QuoteSideIndicator	N		if one sided quotes are allowed.	
		0	One-sided quote not allowed	
F	V	1 One-sided quote allowed		
FastMarketPercentage	Υ	Percentage by which range resulting from PriceRangeValue and PriceRangePercentage has to be		
		extended to obtain the valid price range during Fast		
		Market: 0 = no change to normal range, e.g. 80->80 50 = increase by half, e.g. 80->120 100 = range to be doubled, e.g. 80->160 More details are available in the T7 Functional		
(Dana Taradia a Bada a sanana		Referen	ice.	
<basetradingrules> group</basetradingrules>		al) ara	ctarte	
<basetradingrulesderivativ< td=""><td></td><td></td><td>Starts</td></basetradingrulesderivativ<>			Starts	
<quotesizerules> (optional)</quotesizerules>	•	larts		
NoQuoteSizeRules	N	N 4 : :	as hid as south, (identical to mainly as a fire	
MinBidSize	N	Minimum bid quantity (identical to minimum offer		
MinOfferSize	N	quantity). Minimum offer quantity (identical to minimum bid		
	14	quantity).		
FastMarketIndicator	N	Indicates if the values are specific to Fast Market.		
		0	No	
		1	Yes	
<quotesizerules> ends</quotesizerules>				
<flexrules> sequence starts</flexrules>	5			
NoFlexProductEligibilities	N			
<u> </u>		1		

Product Snapshot	Message – E	urex T7 F	Release 4.0 (21/11/2016 – 16/06/2017)	
Field name	Optional		Description	
FlexProductEligibilityCom plex	N	Defines the strategy types available for user defined strategies.		
p.ox		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8		
Flow Directly at Elizability de dia	N		Strip	
FlexProductEligibilityIndic	IN		if user defined strategies are allowed.	
ator		0	No	
		1	Yes	
<flexrules> sequence ends</flexrules>				
<basetradingrulesderivativ< td=""><td>•</td><td></td><td></td></basetradingrulesderivativ<>	•			
<basetradingrulescash> (o</basetradingrulescash>			s, always empty {}	
<basetradingrulescash> (o</basetradingrulescash>	ptional) grou	up ends		
<matchrules> sequence sta</matchrules>	rts, used to	convey a	llocation rules for matching	
NoMatchRules	Ν	Number of match rules.		
MatchRuleProductComple	N	Indicates the instrument type.		
X		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
MatchAlgorithm	N	Defines the order allocation method.		
		0	Price-time	
		1	Pro-rata	
		2	Time pro-rata	
MatchType	Υ			
watchrype	ĭ	If MatchType is not filled the same matching algorithm is used for continuous trading and auction		
		trades.	in is used for continuous trading and adector	
		0	Auto Match (for continuous trading)	
		1	Call Auction (for auction trades)	
<matchrules> sequence end</matchrules>	ds	<u> </u>		
<pre><feeds> sequence starts</feeds></pre>				
NoMDFeedTypes	N	Number of feeds.		
MDFeedType	N	Type of		
) -		0	High Incremental (unnetted feed)	
			···o·· ···c· c····c·· (d·····c·ccd /ccd/	

Product Snapshot Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optional	Description		
		1	High Snapshot (unnetted feed)	
		2	Low (netted feed)	
MDBookType	N	Type of	book data.	
		1	Price Depth	
		2	Order Depth	
MarketDepth	Υ	Maximu	ım number of available price levels (order	
		book depth) for the product.		
MarketDepthTimeInterval	Υ	Netting	interval for low bandwidth feeds (0=no	
		netting)	,	
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Address for Service A.		
PrimaryServiceLocationSu	N	Port number for IP address Service A.		
bID				
SecondaryServiceLocation	Υ	IP Address Service B.		
ID				
SecondaryServiceLocation SubID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

iv. Product snapshot Release 6.0 (04/12/2017 - 15/06/2018)

Product Snapshot	Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)			
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data		
		snapshot feed regardless of message type. See T7		
		Market and Reference Data Interfaces – Manual,		
		section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383.		
		XEUR Eurex		
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool		
		id.		
EffectiveBusinessDate	N	Current business date, e.g. 20131128.		
NextEffectiveBusinessDat	N	Next business date.		
е				
MarketSegment	N	Product name, e.g. FDAX.		
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) The product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading.		

Product Snapshot	Message – E	urex T7 R	Release 6.0 (04/12/2017 – 15/06/2018)	
Field name	Optional	Description		
		4	Published	
PartitionID	N	Partition of the product.		
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) grou			
Currency	N N	Currency as published in ISO 4217.		
MarketSegmentDesc	N		Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Υ		ISIN, e.g. DE0009653147.	
ParentMktSegmID	N		d Eurex product types, e.g. FINX. For Product	
C			ne default value FIPS will be provided.	
USFirmFlag	N	Flag to i the USA	dentify whether product may be traded from	
		0	No	
		1	Yes	
MarketSegmentType	Υ	0	Pool	
MarketSegmentSubType	Υ	0	Inter Product Spread	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) grou _l	o ends		
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	starts		
UnderlyingSecurityExchan	Υ	Market	Identifier Code of the underlying as specified	
ge		in ISO 1		
UnderlyingSymbol	Υ		ring security symbol, e.g. DAX.	
UnderlyingSecurityID	Υ	ISIN coc	de of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSour ce	Υ	4	ISIN	
UnderlyingPrevClosePX	Υ	Closing price of the underlying on the previous day.		
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	o ends		
<pre><instrumentscopes> (option)</instrumentscopes></pre>	nal) sequenc	e starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Alway 1.		
InstrumentScopeOperator	Ν	Instrum	ent scope operator.	
		0	Include	
InstrumentScopeSecurityT	Ν	Type of	security.	
ype		2	MLEG complex instrument	
		3	Variance Futures	
		4	Total Return Futures	
		7	Trade At Reference Price	
InstrumentScopeSecurityS	Υ		d strategy type for complex instruments. The	
ubType			g of integer values to the corresponding	
		strategy types is available at www.eurexch		
<pre><instrumentscopes> sequei</instrumentscopes></pre>	nce ends	recilio	logy > Eurex Exchange's T7 > Documents.	
<relatedmarketsegments></relatedmarketsegments>		allence s	tarts	
NoRelatedMarketSegment	N		r of market segments having a relationship	
S	1 1		e current entry.	
RelatedMarketSegmentID	N		segment identifier.	
Ŭ	N		the type of the relationship.	
1			refines the type of the relationship.	

Product Snapshot	Message – E	urex T7	Release 6.0 (04/12/2017 – 15/06/2018)		
Field name	Optional		Description		
MarketSegmentsRelations		0	Cash leg for volatility strategies.		
hip					
<pre><relatedmarketsegments> sequence ends</relatedmarketsegments></pre>					
<basetradingrules> group :</basetradingrules>	starts				
<tickrules> sequence starts</tickrules>					
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.			
TickRuleID	Υ	Always	s empty.		
TickRuleProductComplex	N		es the instrument type for the tick rule.		
p i		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8			
		9	Strip Flexible Instrument		
CtowtTiel/Drice Donge	N				
StartTickPriceRange	IN	Starting price range for specified tick increment (inclusive).			
EndTickPriceRange	N	Ending price range for the specified tick increment			
		(non inclusive).			
TickIncrement	N	Tick increment for stated price range. Specifies the			
		valid price increments at which instrument of the			
		produ	ct can be quoted and traded.		
<tickrules> sequence ends</tickrules>					
<pricerangerules> sequence</pricerangerules>	e starts				
NoPriceRangeRules	Ν		er of price range tables. See T7 Functional		
			ence, section Price Range Table Basics.		
PriceRangeRuleID	N		identifier.		
PriceRangeProductCompl	Ν	0	Simple Instrument		
ex		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
		9	Flexible Instrument		
StartPriceRange	N	Start c	of price range (inclusive).		
EndPriceRange	N	End of	price range (non-inclusive).		

Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)						
Field name	Optional		Description			
PriceRangeValue	Y	Maxim	num allowable quote spread (absolute value).			
G		Condit	Conditionally required if PriceRangePercentage is			
		absen	t.			
PriceRangePercentage	Υ	Maxim	num allowable quote spread (percentage value).			
		Conditionally required if PriceRangeValue is absent.				
<pricerangerules> sequence</pricerangerules>	ce ends					
QuoteSideIndicator	N	Define	es if one sided quotes are allowed.			
		0	One-sided quote not allowed			
		1	One-sided quote allowed			
FastMarketPercentage	Υ	Percer	ntage by which range resulting from			
		PriceR	angeValue and PriceRangePercentage has to be			
			ded to obtain the valid price range during Fast			
			t or Stressed Market Conditions in derivatives			
		marke				
			change to normal range, e.g. 80->80			
			ncrease by half, e.g. 80->120			
			range to be doubled, e.g. 80->160 details are available in the T7 Functional			
		Refere				
<pre><basetradingrules> group</basetradingrules></pre>	ends ends	Refere	ence.			
<basetradingrulesderivation< p=""></basetradingrulesderivation<>		al) grour	o starts			
) starts			
<quotesizerules> (optional</quotesizerules>		T				
NoQuoteSizeRules	Y	Minimum bid quantity (identical to minimum offer				
MinBidSize	. v	i wiinim	ilm bid dijantity (identical to minimilm offer			
	'		•			
MinOfferSize		quanti	ty).			
MinOfferSize	Y	quanti Minim	ty). um offer quantity (identical to minimum bid			
	Y	quanti Minim quanti	ty). um offer quantity (identical to minimum bid ty).			
MinOfferSize FastMarketIndicator		quanti Minim quanti Indica	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to			
	Y	quanti Minim quanti Indica	ty). um offer quantity (identical to minimum bid ty).			
	Y	quanti Minim quanti Indica Stress	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets.			
FastMarketIndicator	Y	quanti Minim quanti Indica Stress	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No			
FastMarketIndicator <quotesizerules> ends</quotesizerules>	Y	quanti Minim quanti Indica Stress	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress 0 1	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress 0 1	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes st the strategy types available for user defined			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress 0 1	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes es the strategy types available for user defined gies.			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress 0 1	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes es the strategy types available for user defined gies. Standard Option Strategy			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indicat Stress 0 1 Define strateg 1 2	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes st the strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indicas Stress 0 1 Define strates 1 2 3	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes es the strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy Volatility Strategy			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress 0 1 Define strates 1 2 3 4	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes sthe strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy Volatility Strategy Futures Spread			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indicas Stress 0 1 Define strates 1 2 3 4 5	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes sthe strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy Volatility Strategy Futures Spread Inter-Product Spread			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indicat Stress 0 1 Define strates 1 2 3 4 5 6	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes sthe strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy Volatility Strategy Futures Spread Inter-Product Spread Standard Futures Strategy			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indica Stress 0 1 Define strates 1 2 3 4 5 6 7	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes sthe strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy Volatility Strategy Futures Spread Inter-Product Spread Standard Futures Strategy Pack and Bundle			
FastMarketIndicator <quotesizerules> ends <flexrules> (optional) sequ NoFlexProductEligibilities FlexProductEligibilityCom</flexrules></quotesizerules>	Y Y ence starts	quanti Minim quanti Indicat Stress 0 1 Define strates 1 2 3 4 5 6	ty). um offer quantity (identical to minimum bid ty). tes if the values are specific to Fast Market or to ed Market Conditions in derivatives markets. No Yes sthe strategy types available for user defined gies. Standard Option Strategy Non-Standard Option Strategy Volatility Strategy Futures Spread Inter-Product Spread Standard Futures Strategy			

Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)						
Field name	Optional	Description				
FlexProductEligibilityIndic	N	Define	es if user defined strategies are allowed.			
ator	14	0	No			
		1	Yes			
<florandos (antional)="" sagu<="" td=""><td>onco ondo</td><td>'</td><td>163</td></florandos>	onco ondo	'	163			
	<pre><flexrules> (optional) sequence ends</flexrules></pre>					
<basetradingrulesderivativ< td=""><td>•</td><td></td><td></td></basetradingrulesderivativ<>	•					
<basetradingrulescash> (optional) group begins, always empty {}</basetradingrulescash>						
<pre><basetradingrulescash> (optional) group ends </basetradingrulescash></pre> <pre><match< pre=""> <pre><match< p=""> <pre><match< pre=""> <pre><match< p=""> <pre><match< pr=""> <pre><match< pr=""> <pre><match< pre=""> <pre><match< p=""> <pre><match< pre=""> <pre><match< p=""> <pre><match< p=""> <pre><match< p=""> <pre><match< p=""> <pre><m< td=""></m<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre></match<></pre>						
•	1		-			
NoMatchRules	N		er of match rules.			
MatchRuleProductComple	N		tes the instrument type.			
×		0	Simple Instrument			
		1	Standard Option Strategy			
		2	Non-Standard Option Strategy			
		3	Volatility Strategy			
		4	Futures Spread			
		5	Inter-Product Spread			
		6	Standard Futures Strategy			
		7	Pack and Bundle			
		8	Strip			
		9	Flexible Instrument			
MatchAlgorithm	N	Define	es the order allocation method.			
		0	Price-time			
		1	Pro-rata			
		2	Time pro-rata			
MatchType	Υ	If Mat	chType is not filled the same matching			
		algori	thm is used for continuous trading and auction			
		trades				
		0	Auto Match (for continuous trading)			
		1	Call Auction (for auction trades)			
<matchrules> sequence en</matchrules>	ds					
<feeds> sequence starts</feeds>		ı				
NoMDFeedTypes	N		er of feeds.			
MDFeedType	N	Туре	of feed.			
		0	High Incremental (unnetted feed)			
		1	High Snapshot (unnetted feed)			
		2	Low (netted feed)			
MDBookType	N	Туре	of book data.			
		1	Price Depth			
		2	Order Depth			
MarketDepth	Y		num number of available price levels (order			
		book depth) for the product.				
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no				
		netting).				

Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)				
Field name	Optional	Description		
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Address for Service A.		
PrimaryServiceLocationSu bID	N	Port number for IP address Service A.		
SecondaryServiceLocation ID	Y	IP Address Service B.		
SecondaryServiceLocation SubID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

v. Product snapshot Release 6.1 (18/06/2018 - 30/11/2018)

Product Snapshot	Message – E	urex T7 Release 6.1 (18/06/2018 – 30/11/2018)		
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383. XEUR Eurex		
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.		
EffectiveBusinessDate	N	Current business date, e.g. 20131128.		
NextEffectiveBusinessDat e	N	Next business date.		
MarketSegment	N	Product name, e.g. FDAX.		
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) The product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active Published		
PartitionID	N	Partition of the product.		
<derivativesdescriptor> (op</derivativesdescriptor>	tional) grou	p starts		
Currency	N	Currency as published in ISO 4217.		
MarketSegmentDesc	N	Product Description, e.g. OPT ON THE DAX INDEX.		
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.		
ParentMktSegmID	N	Standard Eurex product types, e.g. FINX. For Product Pools the default value FIPS will be provided.		

Product Snapshot	Message – E	urex T7 R	Release 6.1 (18/06/2018 – 30/11/2018)		
Field name	Optional	Description			
USFirmFlag	N	Flag to identify whether product may be traded fro			
0		the USA.			
		0	No		
		1	Yes		
MarketSegmentType	Υ	0	Pool		
MarketSegmentSubType	Υ	0	Inter Product Spread		
DecaySplit	Υ	0	None		
		1	Quarter		
		2	Season		
		3	Year		
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) group	ends			
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	starts			
UnderlyingSecurityExchan	Υ		Identifier Code of the underlying as specified		
ge		in ISO 1			
UnderlyingSymbol	Υ		ring security symbol, e.g. DAX.		
UnderlyingSecurityID	Υ		le of the underlying, e.g. DE0008469008.		
UnderlyingSecurityIDSour ce	Y	4	ISIN		
UnderlyingPrevClosePX	Υ	Closing	price of the underlying on the previous day.		
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	ends			
<pre><instrumentscopes> (optional) sequence</instrumentscopes></pre>		e starts			
NoInstrumentScopes	N	Number	r of instrument scopes in the segment. Always		
InstrumentScopeOperator	N	Instrum	ent scope operator.		
		0	Include		
InstrumentScopeSecurityT	Ν	Type of	security.		
ype		2	MLEG complex instrument		
		3	Variance Futures		
		4	Total Return Futures		
		7	Trade At Reference Price		
InstrumentScopeSecurityS	Υ		d strategy type for complex instruments. The		
ubType			g of integer values to the corresponding		
		strategy types is available at www.eurexchange.com >			
<pre>/InstrumentConsex cocces</pre>	aca anda	Technol	ogy > Eurex Exchange's T7 > Documents.		
<pre><instrumentscopes> sequei </instrumentscopes></pre>		allence c	tarte		
<relatedmarketsegments></relatedmarketsegments>					
NoRelatedMarketSegment s	Ν		r of market segments having a relationship c current entry.		
RelatedMarketSegmentID	N	Market	segment identifier.		
MarketSegmentsRelations	N	Defines	the type of the relationship.		
hip		0	Cash leg for volatility strategies.		
		1	Target Product For Decaying Product		
<relatedmarketsegments></relatedmarketsegments>	<relatedmarketsegments> sequence ends</relatedmarketsegments>				
<basetradingrules> group :</basetradingrules>	starts				

Product Snapshot	Message – E	urex T7	Release 6.1 (18/06/2018 – 30/11/2018)	
Field name	Optional	Description		
<tickrules> sequence starts</tickrules>	S			
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.		
TickRuleID	Υ	Always	empty.	
TickRuleProductComplex	N	Defines	s the instrument type for the tick rule.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
StartTickPriceRange	N	Starting (inclusi	g price range for specified tick increment ve).	
EndTickPriceRange	N	_	price range for the specified tick increment clusive).	
TickIncrement	N	Tick increment for stated price range. Specifies the valid price increments at which instrument of the product can be quoted and traded.		
<tickrules> sequence ends</tickrules>				
<pre><pricerangerules> sequence</pricerangerules></pre>	ce starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.		
PriceRangeRuleID	N		dentifier.	
PriceRangeProductCompl	N	0	Simple Instrument	
ex		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
StartPriceRange	N	Start of	f price range (inclusive).	
EndPriceRange	N		price range (non-inclusive).	
PriceRangeValue	Y	Maximum allowable quote spread (absolute value). Conditionally required if PriceRangePercentage is absent.		

Product Snapshot	Message – E	urex T7 F	Release 6.1 (18/06/2018 – 30/11/2018)
Field name	Optional	Description	
PriceRangePercentage	Υ	Maximum allowable quote spread (percentage value). Conditionally required if PriceRangeValue is absent.	
<pricerangerules> sequen</pricerangerules>	ce ends		
QuoteSideIndicator	N	Defines	if one sided quotes are allowed.
		0	One-sided quote not allowed
		1	One-sided quote allowed
FastMarketPercentage	Υ	Percentage by which range resulting from PriceRangeValue and PriceRangePercentage has to I extended to obtain the valid price range during Fast Market or Stressed Market Conditions in derivatives markets: 0 = no change to normal range, e.g. 80->80 50 = increase by half, e.g. 80->120 100 = range to be doubled, e.g. 80->160 More details are available in the T7 Functional	
<pre><basetradingrules> group</basetradingrules></pre>	ands	Referen	ice.
<basetradingrulesderivation< p=""></basetradingrulesderivation<>		al) group	ctarte
<pre><quotesizerules> (optiona</quotesizerules></pre>			Starts
NoQuoteSizeRules	Y Sequence S		
MinBidSize	Y	National International Colorest Colores	
WIIIDIUSIZE	T	Minimum bid quantity (identical to minimum offer quantity).	
MinOfferSize	Y	Minimum offer quantity (identical to minimum bid quantity).	
FastMarketIndicator	Y	Stresse	es if the values are specific to Fast Market or to d Market Conditions in derivatives markets.
		0	No
10 t - C' D - l t l -		1	Yes
<quotesizerules> ends</quotesizerules>			
<pre><flexrules> (optional) sequ</flexrules></pre>		1	
NoFlexProductEligibilities	N	Defines	About the state of the second state of the sec
FlexProductEligibilityCom plex	N	strategi	the strategy types available for user defined
picx		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndic	N		if user defined strategies are allowed.
ator		0	No
	1	L	1

Product Snapshot	Message – E	urex T7	Release 6.1 (18/06/2018 – 30/11/2018)		
Field name	Optional				
FlexRules> (optional) sequence ends					
<basetradingrulesderivatives> (optional) group ends</basetradingrulesderivatives>					
<pre><basetradingrulescash> (optional) group begins, always empty {}</basetradingrulescash></pre>					
<basetradingrulescash> (o</basetradingrulescash>	·				
<matchrules> sequence sta</matchrules>		•	allocation rules for matching		
NoMatchRules	N		er of match rules.		
MatchRuleProductComple	N	Indicates the instrument type.			
X	dierroddctcomple in		Simple Instrument		
		0	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
			3 33		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
		9	Flexible Instrument		
MatchAlgorithm	N		s the order allocation method.		
		0	Price-time		
		1	Pro-rata		
		2	Time pro-rata		
MatchType	Υ		hType is not filled the same matching		
		_	nm is used for continuous trading and auction		
		trades.			
		0	Auto Match (for continuous trading) Call Auction (for auction trades)		
«Match Dulas», casulance an	da	- Can Addition (for addition trades)			
<matchrules> sequence en</matchrules>	us				
<feeds> sequence starts</feeds>	N.I.	Niala a	er of feeds.		
NoMDFeedTypes	N				
MDFeedType	N	Type of			
		0	High Incremental (unnetted feed)		
		1	High Snapshot (unnetted feed)		
LADD IT	• •	2	Low (netted feed)		
MDBookType	N		f book data.		
		1	Price Depth		
		2	Order Depth		
MarketDepth	Y		um number of available price levels (order		
MayleatDontloTimestates	\ <u>'</u>		epth) for the product.		
MarketDepthTimeInterval	Y	_	g interval for low bandwidth feeds (0=no		
MDRecoveryTimeInterval	Υ	netting	ry interval (duration of one cycle).		
PrimaryServiceLocationID	N		ress for Service A.		
PrimaryServiceLocationSu	N				
bID	IN	Port number for IP address Service A.			
טוט		1			

Product Snapshot Message – Eurex T7 Release 6.1 (18/06/2018 – 30/11/2018)					
Field name	Optional Description				
SecondaryServiceLocation ID	Y	IP Address Service B.			
SecondaryServiceLocation SubID	Y Port number for IP address Service B.				
<feeds> sequence ends</feeds>					

vi. Product snapshot Release 7.0 (03/12/2018 - 24/05/2019)

Product Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)				
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383.		
		XEUR Eurex		
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.		
EffectiveBusinessDate	N	Current business date, e.g. 20131128.		
NextEffectiveBusinessDat e	N	Next business date.		
MarketSegment	N	Product name, e.g. FDAX.		
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) The product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active Published		
PartitionID	N	Partition of the product.		
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) group			
Currency	N	Currency as published in ISO 4217.		
MarketSegmentDesc	N	Product Description, e.g. OPT ON THE DAX INDEX.		
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.		
ParentMktSegmID	N	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS for Inter Product Spreads (IPS). BTRF for BTRF Buckets.		
USFirmFlag	N	Flag to identify whether product may be traded from the USA. O No 1 Yes		

Product Snapshot	Message – E	urex T7 F	Release 7.0 (03/12/2018 – 24/05/2019)	
Field name	Optional	Description		
MarketSegmentType	Υ	0	Pool	
MarketSegmentSubType	Υ	0	Inter Product Spread	
31		1	BTRF Bucket	
DecaySplit	Υ	0	None	
3 1		1	Quarter	
		2	Season	
		3	Year	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) grou			
<pre><underlyingdescriptor> (op</underlyingdescriptor></pre>				
UnderlyingSecurityExchan	Y	1	Identifier Code of the underlying as specified	
ge		in ISO 1	,	
UnderlyingSymbol	Υ	Underly	ying security symbol, e.g. DAX.	
UnderlyingSecurityID	Υ	ISIN cod	de of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSour	Υ	4	ISIN	
ce				
UnderlyingPrevClosePX	Υ	Closing	price of the underlying on the previous day.	
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	o ends		
<pre><instrumentscopes> (option)</instrumentscopes></pre>	nal) sequenc	e starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.		
InstrumentScopeOperator	N	Instrum	nent scope operator.	
		0	Include	
InstrumentScopeSecurityT	N	Type of	security.	
ype		2	MLEG complex instrument	
		3	Variance Futures	
		4	Total Return Futures	
		7	Trade At Reference Price	
InstrumentScopeSecurityS	Υ	Standa	rd strategy type for complex instruments. The	
ubType		mapping of integer values to the corresponding		
			y types is available at www.eurexchange.com >	
		Techno	logy > Eurex Exchange's T7 > Documents.	
<instrumentscopes> seque</instrumentscopes>				
<relatedmarketsegments></relatedmarketsegments>	•			
NoRelatedMarketSegment	N		r of market segments having a relationship	
S PolatodMarketSegmentID	N.I		current entry.	
RelatedMarketSegmentID MarketSegmentsBelations	N		segment identifier.	
MarketSegmentsRelations hip	N		the type of the relationship. Cash leg for volatility strategies.	
יייך		0		
		1	Target Product For Decaying Product	
<polatodmarkatcagnagata< td=""><td>200110222</td><td>2</td><td>BTRF Bucket</td></polatodmarkatcagnagata<>	200110222	2	BTRF Bucket	
<relatedmarketsegments></relatedmarketsegments>		ius		
<basetradingrules> group</basetradingrules>				
<tickrules> sequence starts</tickrules>				

Product Snapshot	Message – E	urex T7 F	Release 7.0 (03/12/2018 – 24/05/2019)	
Field name	Optional	Description		
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.		
TickRuleID	Υ	Always empty.		
TickRuleProductComplex	N		the instrument type for the tick rule.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
StartTickPriceRange	N	Starting (inclusiv	g price range for specified tick increment (/e).	
EndTickPriceRange	N	Ending price range for the specified tick increme		
		(non inclusive).		
TickIncrement	N		rement for stated price range. Specifies the	
		valid price increments at which instrument of the		
<tickrules> sequence ends</tickrules>		product	t can be quoted and traded.	
· · · · · · · · · · · · · · · · · · ·				
<pricerangerules> sequend NoPriceRangeRules</pricerangerules>	N	Number of price range tables. See T7 Functional		
NorriceNarigeNules	IN	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.		
PriceRangeRuleID	N	Table identifier.		
PriceRangeProductCompl	N	0 Simple Instrument		
ex		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
StartPriceRange	N	Start of price range (inclusive).		
EndPriceRange	N	End of p	orice range (non-inclusive).	
PriceRangeValue	Y	Maximum allowable quote spread (absolute value). Conditionally required if PriceRangePercentage is		
PriceRangePercentage	Y	absent. Maximum allowable quote spread (percentage value). Conditionally required if PriceRangeValue is absent.		

Product Snapshot	Message – E	urex T7 R	telease 7.0 (03/12/2018 – 24/05/2019)	
Field name	Optional		Description	
<pre><pricerangerules> sequence</pricerangerules></pre>			p	
QuoteSideIndicator	N	Defines	if one sided quotes are allowed.	
Q 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0	One-sided quote not allowed	
		1	One-sided quote allowed	
QuoteSideModelType	N		if a single sided quote rejection leads to a	
QuotesideModerrype	11	double :	sided quote rejection or cancellation.	
		0	Single-sided quotes not supported Rejection	
			of just one quote side leads to rejection or	
		1	cancellation of both quote sides	
		1	Single-sided quotes supported Rejection	
			may affect only one quote side in a double sided quote	
FastMarketPercentage	Y		age by which range resulting from	
			ngeValue and PriceRangePercentage has to be	
			ed to obtain the valid price range during Fast	
		markets	or Stressed Market Conditions in derivatives 	
			hange to normal range, e.g. 80->80	
			rease by half, e.g. 80->120	
			inge to be doubled, e.g. 80->160	
			etails are available in the T7 Functional	
		Reference.		
<basetradingrules> group</basetradingrules>	ends			
<basetradingrulesderivativ< td=""><td>es> (optiona</td><td>al) group s</td><td>starts</td></basetradingrulesderivativ<>	es> (optiona	al) group s	starts	
<quotesizerules> (optional</quotesizerules>) sequence s	starts		
NoQuoteSizeRules	Υ			
MinBidSize	Υ	Minimum bid quantity (identical to minimum offer		
		quantity).		
MinOfferSize	Υ	Minimum offer quantity (identical to minimum bid		
		quantity		
FastMarketIndicator	Y		s if the values are specific to Fast Market or to	
			d Market Conditions in derivatives markets.	
		0	No	
		1	Yes	
<quotesizerules> ends</quotesizerules>				
<flexrules> (optional) sequ</flexrules>	Г			
NoFlexProductEligibilities	N			
FlexProductEligibilityCom	N		the strategy types available for user defined	
plex		strategi	I	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	

Product Snapshot	Message – E	urex T7	Release 7.0 (03/12/2018 – 24/05/2019)
Field name	Optional	Description	
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndic	N	Defines	if user defined strategies are allowed.
ator		0	No
		1	Yes
<flexrules> (optional) sequ</flexrules>	ence ends		
<basetradingrulesderivativ< td=""><td>es> (optiona</td><td>al) group</td><td>ends</td></basetradingrulesderivativ<>	es> (optiona	al) group	ends
<basetradingrulescash> (o</basetradingrulescash>	ptional) grou	up begin	s, always empty {}
<basetradingrulescash> (o</basetradingrulescash>	ptional) grou	up ends	
<matchrules> sequence sta</matchrules>	rts, used to	convey a	llocation rules for matching
NoMatchRules	N	Numbe	er of match rules.
MatchRuleProductComple	N	Indicat	es the instrument type.
X		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
MatchAlgorithm	N		s the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Υ	If Matc	hType is not filled the same matching
71			nm is used for continuous trading and auction
		trades.	
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<matchrules> sequence en</matchrules>	ds		
<feeds> sequence starts</feeds>			
NoMDFeedTypes	N	Numbe	er of feeds.
MDFeedType	N	Type of	feed.
		0	High Incremental (unnetted feed)
		1	High Snapshot (unnetted feed)
		2	Low (netted feed)
MDBookType	N	Type of	book data.
		1	Price Depth
		2	Order Depth
MarketDepth	Υ	Maxim	um number of available price levels (order
		book d	epth) for the product.

Product Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)				
Field name	Optional Description			
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).		
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Address for Service A.		
PrimaryServiceLocationSu bID	N	Port number for IP address Service A.		
SecondaryServiceLocation ID	Y	IP Address Service B.		
SecondaryServiceLocation SubID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

vii. Product snapshot Release 7.1 (27/05/2019 - 15/11/2019)

Product Snapshot Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)				
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383.		
		XEUR Eurex		
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.		
EffectiveBusinessDate	N	Current business date, e.g. 20131128.		
NextEffectiveBusinessDat e	N	Next business date.		
MarketSegment	N	Product name, e.g. FDAX.		
MarketSegmentStatus	Z	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active Published		
PartitionID	Ν	Partition of the product.		
<derivativesdescriptor> (op</derivativesdescriptor>	tional) grou	o starts		
Currency	N	Currency as published in ISO 4217.		
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.		
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.		

Product Snapshot	Message – E	urex T7 F	Release 7.1 (27/05/2019 – 15/11/2019)	
Field name	Optional	Description		
ParentMktSegmID	N	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS for Inter Product Spreads (IPS). BTRF for BTRF Buckets.		
USFirmFlag	Y		dentify whether product may be traded from	
		0	No	
		1	Yes	
MarketSegmentType	Υ	0	Pool	
MarketSegmentSubType	Y	0	Inter Product Spread	
		1	BTRF Bucket	
DecaySplit	Υ	0	None	
		1	Quarter	
		2	Season	
		3	Year	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>				
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	starts		
UnderlyingSecurityExchan ge	Υ	Market in ISO 1	Identifier Code of the underlying as specified 0383.	
UnderlyingSymbol	Υ	Underly	ring security symbol, e.g. DAX.	
UnderlyingSecurityID	Υ	ISIN cod	de of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSour ce	Υ	4 ISIN		
UnderlyingPrevClosePX	Υ	Closing price of the underlying on the previous day.		
<underlyingdescriptor> (op</underlyingdescriptor>		,		
<pre><instrumentscopes> (option)</instrumentscopes></pre>	nal) sequenc			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Alway 1.		
InstrumentScopeOperator	Ν	Instrum	ent scope operator.	
		0	Include	
InstrumentScopeSecurityT	N	Type of	security.	
ype		2	MLEG complex instrument	
		3	Variance Futures	
		4	Total Return Futures	
		7	Trade At Reference Price	
InstrumentScopeSecurityS ubType	Υ	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents.		
<instrumentscopes> seque</instrumentscopes>	nce ends			
<relatedmarketsegments></relatedmarketsegments>	(optional) se	al) sequence starts		
NoRelatedMarketSegment s	N	Number of market segments having a relationship with the current entry.		
RelatedMarketSegmentID	N		segment identifier.	
	N	Defines	the type of the relationship.	
		· · · · · · · · · · · · · · · · · · ·		

Product Snapshot	Message – E	urex T7 F	Release 7.1 (27/05/2019 – 15/11/2019)
Field name	Optional	Description	
	o p are rear	0	Cash leg for volatility strategies.
MarketSegmentsRelations		1	Target Product For Decaying Product
hip		2	BTRF Bucket
<relatedmarketsegments></relatedmarketsegments>	seguence er	1	Dim backet
<basetradingrules> group :</basetradingrules>		143	
<tickrules> sequence starts</tickrules>			
NoTickRules	N	Numba	r of tick rules defining the price step table for
Notickitales	14		duct. See T7 Functional Reference, section
		Limit Pr	
TickRuleID	N	Price St	ep Table identifier. This is used to identify all
		tick rule	s that belong to the same price step table
			k rule table. A price step table may consist of
			more tick rules with the same TickRuleID.
StartTickPriceRange	N	_	price range for specified tick increment
5 17: 10: 0		(inclusiv	•
EndTickPriceRange	N		price range for the specified tick increment
TickIncrement	N	(non ind	
rickincrement	IN		rement for stated price range. Specifies the ice increments at which quotes or trades for
			ument of the product can be entered.
<tickrulesscopes> sequence</tickrulesscopes>	e starts	arrinscr	ament of the product can be effected.
NoTickRuleScopes	N	Numbe	r of tick rule scope definitions.
			mbination of TickRuleProductComplex and
			e defines a valid scope for which this tick rule
		is used	for.
TickRuleProductComplex	Ν	Defines	the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
TrdType	N	Defines	the (TES) trade type for this tick rule scope.
		0	Regular Trade, refers to the tick rule table
			used for regular on book trading and is also
			used as the default for TES.
			Only TES trade types with a deviating tick
			rule table from the on book tick rule table of
			the corresponding TickRuleProductComplex
		1	are given explicitly in TrdType.
		1	Block Trade / Large in Scale (LIS)

Product Snapshot	Message – E	urex T7 F	Release 7.1 (27/05/2019 – 15/11/2019)
Field name	Optional	Description	
		3	Exchange For Swap (EFS)
		4	OTC
		6	Vola Trade
		7	EFP-Fin Trade
		8	EFP-Index Futures Trade
		9	Block Trade At Market
		10	Xetra / Eurex Enlight triggered Trade
<tickrulesscopes> sequence</tickrulesscopes>	e ends		
<tickrules> sequence ends</tickrules>			
<pricerangerules> sequence</pricerangerules>	e starts		
NoPriceRangeRules	N		r of price range tables. See T7 Functional nce, section Price Range Table Basics.
PriceRangeRuleID	N	Table ic	lentifier.
PriceRangeProductCompl	N	0	Simple Instrument
ex		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
StartPriceRange	N		price range (inclusive).
EndPriceRange	N		price range (manifestre).
PriceRangeValue	Y	Maximum allowable quote spread (absolute value).	
Treckungevalue	•	Conditionally required if PriceRangePercentage is absent.	
PriceRangePercentage	Υ	Maximu	um allowable quote spread (percentage value).
		Condition	onally required if PriceRangeValue is absent.
<pricerangerules> sequence</pricerangerules>	e ends		
QuoteSideIndicator	Υ	Defines if one sided quotes are allowed. Not applicable for MarketSegmentSubType 1 = BTRF Bucket.	
		0	One-sided quote not allowed
		1	One-sided quote allowed
QuoteSideModelType	Υ	Defines	if a single sided quote rejection leads to a
			sided quote rejection or cancellation. Not
		applical Bucket.	ble for MarketSegmentSubType 1 = BTRF
		0	Single-sided quotes not supported Rejection
			of just one quote side leads to rejection or
			cancellation of both quote sides

Product Snapshot	Message – E	urex T7 F	Release 7.1 (27/05/2019 – 15/11/2019)	
Field name	Optional		Description	
		1	Single-sided quotes supported Rejection may affect only one quote side in a double sided quote	
FastMarketPercentage	Y	Percentage by which range resulting from PriceRangeValue and PriceRangePercentage has to be extended to obtain the valid price range during Fast Market or Stressed Market Conditions in derivatives markets: 0 = no change to normal range, e.g. 80->80 50 = increase by half, e.g. 80->120 100 = range to be doubled, e.g. 80->160 More details are available in the T7 Functional Reference.		
<basetradingrules> group</basetradingrules>	ends			
<basetradingrulesderivative< td=""><td>es> (optiona</td><td>al) group</td><td>starts</td></basetradingrulesderivative<>	es> (optiona	al) group	starts	
<quotesizerules> sequence</quotesizerules>	e starts			
NoQuoteSizeRules	N			
MinBidSize	Y	Minimum bid quantity (identical to minimum offer quantity).		
MinOfferSize	Y	Minimu quantity	m offer quantity (identical to minimum bid y).	
FastMarketIndicator	Y	Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. 0 No 1 Yes		
<quotesizerules> ends</quotesizerules>				
<pre><flexrules> sequence starts</flexrules></pre>	<u> </u>			
NoFlexProductEligibilities	N			
FlexProductEligibilityCom	N	Defines	the strategy types available for user defined	
plex	.,	strategi		
,		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
FlexProductEligibilityIndic	N	Defines	if user defined strategies are allowed.	
ator		0	No	
		1	Yes	
<flexrules> sequence ends</flexrules>				
<basetradingrulesderivatives> (optional) group ends</basetradingrulesderivatives>				

Product Snapshot Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)					
Field name	Optional	Description			
<basetradingrulescash> (o</basetradingrulescash>	ptional) grou	oup begins, always empty {}			
<basetradingrulescash> (optional) group ends</basetradingrulescash>					
<matchrules> sequence starts, used to convey allocation rules for matching</matchrules>					
NoMatchRules	Ν	Numbe	r of match rules.		
MatchRuleProductComple	N	Indicate	es the instrument type.		
X		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
MatchAlgorithm	N	Defines	the order allocation method.		
		0	Price-time		
		1	Pro-rata		
		2	Time pro-rata		
MatchType	Υ		Type is not filled the same matching		
		_	m is used for continuous trading and auction		
		trades.	Auto Matala (fau continuo de tradica)		
		0	Auto Match (for continuous trading)		
«Match Dulas» sassuara	do	1	Call Auction (for auction trades)		
<matchrules> sequence end</matchrules>	us				
<feeds> sequence starts</feeds>	N.I.	NI In	v of foods		
NoMDFeedTypes	N		r of feeds.		
MDFeedType	N	Type of			
		0	High Incremental (unnetted feed)		
		1	High Snapshot (unnetted feed)		

viii. Product snapshot Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)

Product Snapshot Message – Eurex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)				
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383. XEUR Eurex		
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.		
EffectiveBusinessDate	N	Current business date, e.g. 20131128.		

Product Snapshot Me	ssage – Eure	ex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)	
Field name	Optional	Description	
NextEffectiveBusinessDat e	N	Next business date.	
MarketSegment	N	Product name, e.g. FDAX.	
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active	
		2 Published	
PartitionID	N	Partition of the product.	
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	ı itional) groui		
Currency	N	Currency as published in ISO 4217.	
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.	
ParentMktSegmID	Υ	Standard Eurex product types, e.g. FINX.	
USApproval	Y	For Product Pools the following values will be used: FIPS for Inter Product Spreads (IPS). BTRF for BTRF Buckets. Flag to identify whether product may be traded from	
		the USA. 0 No approval	
		0 No approval 1 CFTC Approval	
		1 1	
MayleatCagnagatTuga	V	2 SEC Approval	
MarketSegmentType MarketSegmentSubType	Y	0 Pool	
MarketsegmentsubType	Y	0 Inter Product Spread 1 BTRF Bucket	
Do sov Calit	V		
DecaySplit	Y	0 None	
		1 Quarter	
		2 Season	
		3 Year	
MaxOffsetRFQExpireTime	Y	Defines the max expiry time in seconds describing when the RFQ session will be automatically terminated. RFQ expiry time based on exchange defined NegotiationDuration or by the requester shabe less than this. This attribute is computed as StartOfDayTime + MaxOffsetRFQExpiryTime.	
OffsetSTPEffectiveTime	Y	Defines the waiting period of the final STP deal inside	
Eurex EnLight in seconds. <derivativesdescriptor> (optional) group ends</derivativesdescriptor>			
		•	
<underlyingdescriptor> (op</underlyingdescriptor>	donal) group	h stat ts	

Product Snapshot Me	ssage – Eure	x T7 Rele	eases 8.0 – 8.1 (18/11/2019 – 20/11/2020)	
Field name	Optional	Description		
UnderlyingSecurityExchan	Y	Market Identifier Code of the underlying as specified		
ge		in ISO 10383.		
UnderlyingSymbol	Υ	_	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	1	de of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSour ce	Y	4	ISIN	
UnderlyingPrevClosePX	Υ	Closing	price of the underlying on the previous day.	
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	o ends		
<instrumentscopes> (option</instrumentscopes>	nal) sequenc	e starts		
NoInstrumentScopes	N	,	r of instrument scopes in the segment. Always	
InstrumentScopeOperator	N		ient scope operator.	
	-	0	Include	
InstrumentScopeSecurityT	N		security.	
ype	1.4	2	MLEG complex instrument	
7 F =		3	Variance Futures	
		4	Total Return Futures	
		7	Trade At Reference Price	
InstrumentScopeSecurityS	Υ		d strategy type for complex instruments. The	
ubType			g of integer values to the corresponding	
		strategy types is available at www.eurexchange.co Technology > Eurex Exchange's T7 > Documents.		
<pre><instrumentscopes> seque</instrumentscopes></pre>	ace ends	recino	logy > Eurex Exchange's 17 > Documents.	
· · · · · · · · · · · · · · · · · · ·		allonco c	tarte	
<pre><relatedmarketsegments></relatedmarketsegments></pre>	•			
NoRelatedMarketSegment	N	Number of market segments having a relationship		
RelatedMarketSegmentID	N	with the current entry. Market segment identifier.		
MarketSegmentsRelations	N		the type of the relationship.	
hip		0	Cash leg for volatility strategies.	
		1	Target Product For Decaying Product	
		2	BTRF Bucket	
<relatedmarketsegments></relatedmarketsegments>	•	nds		
<basetradingrules> group</basetradingrules>	starts			
<tickrules> sequence starts</tickrules>	5			
NoTickRules	N		r of tick rules defining the price step table for	
		the pro	duct. See T7 Functional Reference, section	
		Limit Price.		
TickRuleID	N		ep Table identifier. This is used to identify all	
		tick rules that belong to the same price step tal		
		alias tick rule table. A price step table may consis		
ChautTial.Dulas Dan	N I		more tick rules with the same TickRuleID.	
StartTickPriceRange	Ν	Starting (inclusiv	price range for specified tick increment ve).	
		Ending price range for the specified tick increme		
EndTickPriceRange	N	Ending	price range for the specified tick increment	

Product Snapshot Message – Eurex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)				
Field name	Optional	Description		
TickIncrement	N	Tick increment for stated price range. Specifies the valid price increments at which quotes or trades for an instrument of the product can be entered.		
<tickpulosscopes (options<="" td=""><td>l) coguence</td><td colspan="3">·</td></tickpulosscopes>	l) coguence	·		
<tickrulesscopes> (optional</tickrulesscopes>	,		a of this land a second of initials	
NoTickRuleScopes	N		r of tick rule scope definitions. mbination of TickRuleProductComplex and	
			e defines a valid scope for which this tick rule	
		is used		
TickRuleProductComplex	N		the instrument type for the tick rule.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
TrdType	N		the (TES) trade type for this tick rule scope.	
3 71 -		0	Regular Trade, refers to the tick rule table	
			used for regular on book trading and is also	
			used as the default for TES.	
			Only TES trade types with a deviating tick	
			rule table from the on book tick rule table of	
			the corresponding TickRuleProductComplex	
			are given explicitly in TrdType.	
		1	Block Trade / Large in Scale (LIS)	
		3	Exchange For Swap (EFS)	
		4	OTC	
		6	Vola Trade	
		7	EFP-Fin Trade	
		8	EFP-Index Futures Trade	
		9	Block Trade At Market	
		10	Xetra / Eurex Enlight triggered Trade	
<tickrulesscopes> sequence</tickrulesscopes>	e ends			
<tickrules> sequence ends</tickrules>				
<pricerangerules> (optional</pricerangerules>	ıl) sequence	starts		
NoPriceRangeRules	N		r of price range tables. See T7 Functional	
			ice, section Price Range Table Basics.	
PriceRangeRuleID	N		lentifier.	
PriceRangeProductCompl	N	0	Simple Instrument	
ex		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	

Product Snapshot Me	ssage – Eure	x T7 Rele	eases 8.0 – 8.1 (18/11/2019 – 20/11/2020)
Field name	Optional		Description
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
StartPriceRange	N	Start of	price range (inclusive).
EndPriceRange	N	1	price range (non-inclusive).
PriceRangeValue	Υ	•	ım allowable quote spread (absolute value).
			onally required if PriceRangePercentage is
		absent.	
PriceRangePercentage	Υ	Maximu	ım allowable quote spread (percentage value).
		Condition	onally required if PriceRangeValue is absent.
<pricerangerules> sequence</pricerangerules>	ce ends		
QuoteSideIndicator	Υ		if one sided quotes are allowed. Not
			ole for MarketSegmentSubType 1 = BTRF
			(for 8.0). Only applicable for
			SegmentSubType 1 = BTRF Bucket and 2 = EBB
			(since 8.1).
		0	One-sided quote not allowed
Over the Circle Manufall Trans	\ <u>'</u>	1	One-sided quote allowed
QuoteSideModelType	Υ		if a single sided quote rejection leads to a
			sided quote rejection or cancellation. Not ole for MarketSegmentSubType 1 = BTRF
			Not applicable for MarketSegmentSubType 1
			Bucket (for 8.0). Not applicable for
			SegmentSubType 1 = BTRF Bucket and 2 = EBB
			(since 8.1).
		0	Single-sided quotes not supported Rejection
			of just one quote side leads to rejection or
			cancellation of both quote sides
		1	Single-sided quotes supported Rejection
			may affect only one quote side in a double
EastMarketPersontage	Y	Dorcost	sided quote
FastMarketPercentage	Y		age by which range resulting from ngeValue and PriceRangePercentage has to be
			ed to obtain the valid price range during Fast
			or Stressed Market Conditions in derivatives
		markets	
		0 = no c	hange to normal range, e.g. 80->80
			rease by half, e.g. 80->120
		100 = range to be doubled, e.g. 80->160 More details are available in the T7 Functional	
		Referen	ce.
<basetradingrules> group</basetradingrules>	ends		

Product Snapshot Me	ssage – Eure	ex T7 Rele	eases 8.0 – 8.1 (18/11/2019 – 20/11/2020)		
Field name	Optional	Description			
<basetradingrulesderivativ< td=""><td>es> (optiona</td><td colspan="4">al) group starts</td></basetradingrulesderivativ<>	es> (optiona	al) group starts			
<quotesizerules> sequence</quotesizerules>		70 1			
NoQuoteSizeRules	N				
MinBidSize	Υ	Minimu	m bid quantity (identical to minimum offer		
2.00.20		quantity	•		
MinOfferSize	Υ	Minimu	m offer quantity (identical to minimum bid		
FastMarketIndicator	Υ	quantity	y). es if the values are specific to Fast Market or to		
rastivial ketillulcator	r		d Market Conditions in derivatives markets.		
		0	No		
		1	Yes		
<pre></pre>		<u> </u>	165		
<quotesizerules> ends</quotesizerules>	_				
<flexrules> sequence starts</flexrules>		1			
NoFlexProductEligibilities	N				
FlexProductEligibilityCom	N		the strategy types available for user defined		
plex		strategi			
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
		9	Flexible Instrument		
FlexProductEligibilityIndic	N	Defines	if user defined strategies are allowed.		
ator		0	No		
		1	Yes		
<pre><flexrules> sequence ends</flexrules></pre>					
<basetradingrulesderivative< p=""></basetradingrulesderivative<>		al) group	ends		
<basetradingrulescash> (o</basetradingrulescash>					
			, always empty {}		
<basetradingrulescash> (o</basetradingrulescash>	•	-	Un antion will a few matching		
<matchrules> sequence sta</matchrules>					
NoMatchRules	N		r of match rules.		
MatchRuleProductComple	N		es the instrument type.		
X		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		_	0,		

Product Snapshot Message – Eurex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)				
Field name	Optional		Description	
		8	Strip	
MatchAlgorithm	N	Defines	the order allocation method.	
		0	Price-time	
		1	Pro-rata	
		2	Time pro-rata	
MatchType	Y	If Match	Type is not filled the same matching	
		algorith trades.	m is used for continuous trading and auction	
		0	Auto Match (for continuous trading)	
		1	Call Auction (for auction trades)	
<matchrules> sequence en</matchrules>	ds			
<feeds> sequence starts</feeds>				
NoMDFeedTypes	N	Numbe	r of feeds.	
MDFeedType	N	Type of	feed.	
		0	High Incremental (unnetted feed)	
		1	High Snapshot (unnetted feed)	
		2	Low (netted feed)	
MDBookType	N	Type of	book data.	
		1	Price Depth	
		2	Order Depth	
MarketDepth	Υ		ım number of available price levels (order	
			epth) for the product.	
MarketDepthTimeInterval	Y	Netting netting)	interval for low bandwidth feeds (0=no l.	
MDRecoveryTimeInterval	Υ	Recovei	ry interval (duration of one cycle).	
PrimaryServiceLocationID	N	IP Addr	ess for Service A.	
PrimaryServiceLocationSu bID	N	Port number for IP address Service A.		
SecondaryServiceLocation ID	Y	IP Address Service B.		
SecondaryServiceLocation SubID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

ix. Product snapshot Releases 9.0 - 9.1 (23/11/2020-19/11/2021)

Product Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)			
Field name	Optional	Description	
MsgType	N	Always BU = Market Definition.	
MsgSeqNum	Z	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
MarketID	N	Market Identifier Code as specified in ISO 10383.	

Product Snapshot Me	essage – Eure	ex T7 Rele	eases 9.0 – 9.1 (23/11/2020– 19/11/2021)	
Field name	Optional	Description		
		XEUR	Eurex	
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.		
EffectiveBusinessDate	N	Current	business date, e.g. 20131128.	
NextEffectiveBusinessDat e	N	Next bu	isiness date.	
MarketSegment	N	Product	name, e.g. FDAX.	
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active		
		2	Published	
PartitionID	N	Partitio	n of the product.	
NegotiationDuration	Υ		s the default and maximum duration of tion event in seconds.	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) grou			
Currency	N	Currency as published in ISO 4217. Please note, GBX		
•		may be	may be used to denote Penny sterling.	
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.		
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.		
ParentMktSegmID	Y	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS for Inter Product Spreads (IPS). BTRF for BTRF Buckets. EBB for EBB Buckets.		
USApproval	Y	the USA		
		0	No approval	
		1	CFTC Approval	
ManhatCarrantT	V.	2	SEC Approval	
MarketSegmentType	Y	0	Pool	
MarketSegmentSubType	Y	0	Inter Product Spread	
		1	BTRF Bucket	
D. C.P.	.,	2	EBB Bucket	
DecaySplit	Y	0	None	
		1	Quarter	
		2	Season	
		3	Year	
MaxOffsetRFQExpireTime	Υ		the max expiry time in seconds describing ne RFQ session will be automatically	

Product Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)				
Field name	Optional		Description	
		terminated. RFQ expiry time based on exchange defined NegotiationDuration or by the requester shal be less than this. This attribute is computed as StartOfDayTime + MaxOffsetRFQExpiryTime.		
OffsetSTPEffectiveTime	Y	Defines	the waiting period of the final STP deal inside nLight in seconds.	
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) group		<u> </u>	
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	starts		
UnderlyingSecurityExchan ge	Υ	Market in ISO 1	Identifier Code of the underlying as specified 0383.	
UnderlyingSymbol	Υ	Underly	ring security symbol, e.g. DAX.	
UnderlyingSecurityID	Υ		de of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSour ce	Y	4	ISIN	
UnderlyingPrevClosePX	Υ	Closing	price of the underlying on the previous day.	
<underlyingdescriptor> (op</underlyingdescriptor>	tional) group	ends		
<instrumentscopes> (option</instrumentscopes>	nal) sequenc	e starts		
NoInstrumentScopes	N	Numbe 1.	r of instrument scopes in the segment. Always	
InstrumentScopeOperator	N	Instrum 0	ent scope operator. Include	
InstrumentScopeSecurityT	N	Type of	security.	
ype		2	MLEG complex instrument	
		3	Variance Futures	
		4	Total Return Futures	
		7	Trade At Reference Price	
InstrumentScopeSecurityS ubType	Y	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents.		
<instrumentscopes> seque</instrumentscopes>	nce ends			
<relatedmarketsegments></relatedmarketsegments>	(optional) se	quence s	tarts	
NoRelatedMarketSegment s	N		r of market segments having a relationship c current entry.	
RelatedMarketSegmentID	N		segment identifier.	
MarketSegmentsRelations	N		the type of the relationship.	
hip		0	Cash leg for volatility strategies.	
		1	Target Product For Decaying Product	
		2	BTRF Bucket	
		3	EBB Bucket	
<relatedmarketsegments> sequence ends</relatedmarketsegments>				
<basetrdgrules> group star</basetrdgrules>	rts			
<tickrules> sequence starts</tickrules>				

Product Snapshot Me	essage – Eure	ex T7 Rele	eases 9.0 – 9.1 (23/11/2020– 19/11/2021)
Field name	Optional	Description	
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.	
TickRuleID	N	Price Step Table identifier. This is used to identify all tick rules that belong to the same price step table alias tick rule table. A price step table may consist of one or more tick rules with the same TickRuleID.	
StartTickPriceRange	N		price range for specified tick increment
EndTickPriceRange	N	(non inc	·
TickIncrement	N	valid pri an instr	rement for stated price range. Specifies the ice increments at which quotes or trades for ument of the product can be entered.
<tickrulesscopes> (optional</tickrulesscopes>			
NoTickRuleScopes	N	Each co	r of tick rule scope definitions. mbination of TickRuleProductComplex and e defines a valid scope for which this tick rule for.
TickRuleProductComplex	N	Defines	the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
TrdType	N		the (TES) trade type for this tick rule scope.
	.,	0	Regular Trade, refers to the tick rule table used for regular on book trading and is also used as the default for TES. Only TES trade types with a deviating tick rule table from the on book tick rule table of the corresponding TickRuleProductComplex
		1	are given explicitly in TrdType.
		3	Block Trade / Large in Scale (LIS) Exchange For Swap (EFS)
		4	· · · · · · · · · · · · · · · · · · ·
		5	Portfolio Compression Trade OTC
		7	
			Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index Futures Trade

Product Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)				
Field name	Optional	Description		
		10	Block Trade At Market	
		11	Xetra / Eurex Enlight triggered Trade	
		12	Block QTPIP (Qualified Third Party	
			Information Provider) Trade	
<tickrulesscopes> sequence</tickrulesscopes>	e ends			
<tickrules> sequence ends</tickrules>				
<pricerangerules> (optional</pricerangerules>	<pre><pricerangerules> (optional) sequence s</pricerangerules></pre>			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.		
PriceRangeRuleID	N			
PriceRangeProductCompl	N	Table identifier. 0 Simple Instrument		
ex	IN	1	Simple Instrument Standard Option Strategy	
			1 63	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
StartPriceRange	N	Start of price range (inclusive).		
EndPriceRange	N	End of price range (non-inclusive).		
PriceRangeValue	Υ	Maximum allowable quote spread (absolute va		
		Conditionally required if PriceRangePercentage i		
		absent.		
PriceRangePercentage	Υ	Maximum allowable quote spread (percentage value).		
		Conditionally required if PriceRangeValue is absent.		
<pricerangerules> sequence</pricerangerules>	e ends	ı		
QuoteSideIndicator	Υ	Defines if one sided quotes are allowed on entry.		
		Only applicable for MarketSegmentSubType 1 = BTRF		
		Bucket and 2 = EBB Bucket.		
		0	One-sided quote not allowed	
		1	One-sided quote allowed	
QuoteSideModelType	Υ	Defines if a single sided quote rejection leads to a		
		double sided quote rejection or cancellation. Not applicable for MarketSegmentSubType 1 = BTRF		
		Bucket and 2 = EBB Bucket.		
		0	Single-sided quotes not supported Rejection	
			of just one quote side leads to rejection or	
			cancellation of both quote sides	
		1	Single-sided quotes supported Rejection	
			may affect only one quote side in a double	
			sided quote	

Product Snapshot Me	essage – Eure	ex T7 Rele	eases 9.0 – 9.1 (23/11/2020– 19/11/2021)	
Field name	Optional	Description		
FastMarketPercentage	Y	Percentage by which range resulting from PriceRangeValue and PriceRangePercentage has to be extended to obtain the valid price range during Fast Market or Stressed Market Conditions in derivatives markets: 0 = no change to normal range, e.g. 80->80 50 = increase by half, e.g. 80->120 100 = range to be doubled, e.g. 80->160 More details are available in the T7 Functional Reference.		
<basetrdgrules> group end</basetrdgrules>				
<basetrdgrulesderivatives< td=""><td>> (optional) ខ្</td><td>group star</td><td>rts</td></basetrdgrulesderivatives<>	> (optional) ខ្	group star	rts	
<quotesizerules> sequence</quotesizerules>	e starts			
NoQuoteSizeRules	N			
MinBidSize	Y	Minimu quantity	m bid quantity (identical to minimum offer v).	
MinOfferSize	Y	Minimu quantity	m offer quantity (identical to minimum bid /).	
FastMarketIndicator	Y	Indicates if the values are specific to Fast Market of Stressed Market Conditions in derivatives markets O No		
		1	Yes	
<quotesizerules> ends</quotesizerules>				
<flexrules> sequence starts</flexrules>		T		
NoFlexProductEligibilities	N	D (
FlexProductEligibilityCom plex	N	Defines the strategy types available for user define strategies.		
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
FlexProductEligibilityIndic	N		if user defined strategies are allowed.	
ator		0	No	
∠FlovPulos> coguence orada		1	Yes	
<pre><flexrules> sequence ends</flexrules></pre>		Minim	m tradable unit in derivatives markets	
RoundLot	Y		m tradable unit in derivatives markets.	
<pre><basetrdgrulesderivatives></basetrdgrulesderivatives></pre>				
<pre><basetrdgrulescash> (option)</basetrdgrulescash></pre>			ways empty {}	
<basetrdgrulescash> (optional) group ends</basetrdgrulescash>				

Product Snapshot Me	ssage – Eure	ex T7 Rele	eases 9.0 – 9.1 (23/11/2020– 19/11/2021)	
Field name	Optional	Description		
<matchrules> sequence sta</matchrules>	MatchRules> sequence starts, used to convey allocation rules for matching			
NoMatchRules	N	Number of match rules.		
MatchRuleProductComple	N	Indicates the instrument type.		
X		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
MatchAlgorithm	N	Defines	the order allocation method.	
		0	Price-time	
		1	Pro-rata	
		2	Time pro-rata	
MatchType	Υ		nType is not filled the same matching	
		algorithm is used for continuous trading and auction		
		trades.		
		0	Auto Match (for continuous trading)	
M (D)	1	1	Call Auction (for auction trades)	
<matchrules> sequence end</matchrules>	as			
<feeds> sequence starts</feeds>	N.I.	Niversia	4 - £ £ d -	
NoMDFeedTypes MDFeedType	N N	Number of feeds. Type of feed.		
MDreedType	IN 	0		
		1	High Engage of (uppetted feed)	
		2	High Snapshot (unnetted feed) Low (netted feed)	
MDBookType	N		book data.	
MDBOOKType		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Price Depth	
		2	Order Depth	
MarketDepth	Y		um number of available price levels (order	
MarketDepti1	ı		epth) for the product.	
MarketDepthTimeInterval	Υ	Netting interval for low bandwidth feeds (0=no netting).		
p				
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Address for Service A.		
PrimaryServiceLocationSu bID	N	Port number for IP address Service A.		
SecondaryServiceLocation ID	Υ	IP Address Service B.		
SecondaryServiceLocation SubID	Υ	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

x. Product snapshot Release 10.0 (22/11/2021 – 24/06/2022)

Product Snapshot Message – Eurex T7 Release 10.0 (22/11/2021 – 24/06/2022)				
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383. XEUR Eurex		
MarketSegmentID	N	Productid.	Product identifier, e.g. 89. Can also be a product pool	
EffectiveBusinessDate	N	Current	business date, e.g. 20131128.	
NextEffectiveBusinessDat e	N	Next bu	siness date.	
MarketSegment	N	Product	name, e.g. FDAX.	
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active		
		2 Published		
PartitionID	N	Partition of the product.		
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.		
<pre><derivativesdescriptor> (op</derivativesdescriptor></pre>	tional) group	o starts		
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.		
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.		
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.		
ParentMktSegmID	Y	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS for Inter Product Spreads (IPS). BTRF for BTRF Buckets. EBB for EBB Buckets.		
USApproval	Y	Flag to identify whether product may be traded from the USA.		
		0	No approval	
		1	CFTC Approval	
		2	SEC Approval	
MarketSegmentType	Υ	0	Pool	

Product Snapshot N	Nessage – Ei	urex T7 R	elease 10.0 (22/11/2021 – 24/06/2022)	
Field name	Optional	Description		
MarketSegmentSubType	Υ Υ	0	Inter Product Spread	
-		1	BTRF Bucket	
		2	EBB Bucket	
DecaySplit	Υ	0	None	
7 - 1-		1	Quarter	
		2	Season	
		3	Year	
MaxOffsetRFQExpireTime	Υ	Defines the max expiry time in seconds describi		
Maxonsetti QExpire i i i i e		when the RFQ session will be automatically		
			ated. RFQ expiry time based on exchange	
			NegotiationDuration or by the requester shall	
		be less	than this. This attribute is computed as	
			DayTime + MaxOffsetRFQExpiryTime.	
OffsetSTPEffectiveTime	Υ		the waiting period of the final STP deal inside	
			nLight in seconds.	
<derivativesdescriptor> (op</derivativesdescriptor>				
<underlyingdescriptor> (op</underlyingdescriptor>		1		
UnderlyingSecurityExchan	Y		Identifier Code of the underlying as specified	
ge	V	in ISO 1		
UnderlyingSymbol	Y	-	ring security symbol, e.g. DAX.	
UnderlyingSecurityID	Υ	ISIN code of the underlying, e.g. DE0008469008.		
UnderlyingSecurityIDSour	Υ	4	ISIN	
ce UnderlyingPrevClosePX	Y	Closing	price of the underlying on the previous day	
<pre><underlyingprevcioserx< pre=""></underlyingprevcioserx<></pre>		Closing price of the underlying on the previous day.		
<pre><instrumentscopes> (option)</instrumentscopes></pre>				
NoInstrumentScopes	N			
Nomstrumentscopes	IN	Number of instrument scopes in the segment. Alway 1.		
InstrumentScopeOperator	N	Instrument scope operator.		
		0 Include		
InstrumentScopeSecurityT	N	Type of	security.	
ype	ļ	2	MLEG complex instrument	
		3	Variance Futures	
		4	Total Return Futures	
		7	Trade At Reference Price	
InstrumentScopeSecurityS	Υ		d strategy type for complex instruments. The	
ubType		mapping of integer values to the corresponding		
		strategy types is available at www.eurexchange.com >		
		Techno	logy > Eurex Exchange's T7 > Documents.	
<pre><instrumentscopes> seque</instrumentscopes></pre>	nce ends			
<relatedmarketsegments></relatedmarketsegments>	<relatedmarketsegments> (optional) sequence starts</relatedmarketsegments>			
NoRelatedMarketSegment	N	Number of market segments having a relationship		
S		1	e current entry.	
RelatedMarketSegmentID	N	Market segment identifier.		
	Ν		the type of the relationship.	

Product Snapshot Message – Eurex T7 Release 10.0 (22/11/2021 – 24/06/2022)			
Field name	Optional	Description	
		0	Cash leg for volatility strategies.
MarketSegmentsRelations		1	Target Product For Decaying Product
hip		2	BTRF Bucket
·		3	EBB Bucket
<relatedmarketsegments></relatedmarketsegments>	sequence er	ıds	
<basetrdgrules> group sta</basetrdgrules>	rts		
<tickrules> sequence starts</tickrules>	5		
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.	
TickRuleID	N	Price Step Table identifier. This is used to identify all tick rules that belong to the same price step table alias tick rule table. A price step table may consist of one or more tick rules with the same TickRuleID.	
StartTickPriceRange	N	Starting price range for specified tick increment (inclusive).	
EndTickPriceRange	N	Ending price range for the specified tick increment (non inclusive).	
TickIncrement	N	Tick increment for stated price range. Specifies the valid price increments at which quotes or trades for an instrument of the product can be entered.	
<tickrulesscopes> (optiona</tickrulesscopes>	l) sequence :		<u>'</u>
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule	
Tiel Dule Draduet Complex	N.I.	is used for.	
TickRuleProductComplex	N		the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
TrdTup	N I	9 Defines	Flexible Instrument
TrdType	N		the (TES) trade type for this tick rule scope.
		0	Regular Trade, refers to the tick rule table used for regular on book trading and is also
			used as the default for TES.
			Only TES trade types with a deviating tick
			rule table from the on book tick rule table of
			the corresponding TickRuleProductComplex are given explicitly in TrdType.

Product Snapshot N	Message – Ei	urex T7 R	elease 10.0 (22/11/2021 – 24/06/2022)
Field name	Optional		Description
		1	Block Trade / Large in Scale (LIS)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		5	OTC
		7	Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index Futures Trade
		10	Block Trade At Market
		11	Xetra / Eurex Enlight triggered Trade
		12	Block QTPIP (Qualified Third Party
		12	Information Provider) Trade
<tickrulesscopes> sequenc</tickrulesscopes>	e ends		
<tickrules> sequence ends</tickrules>			
<pricerangerules> (optional</pricerangerules>	ıl) sequence	starts	
NoPriceRangeRules	N		r of price range tables. See T7 Functional
D: D 5 1 15			ice, section Price Range Table Basics.
PriceRangeRuleID	N		lentifier.
PriceRangeProductCompl	N	0	Simple Instrument
ex		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
StartPriceRange	N	Start of	price range (inclusive).
EndPriceRange	N		orice range (non-inclusive).
PriceRangeValue	Υ		ım allowable quote spread (absolute value).
			onally required if PriceRangePercentage is
		absent.	
PriceRangePercentage	Υ		um allowable quote spread (percentage value).
<pre><pricerangerules> sequence</pricerangerules></pre>	a ands	Conditio	onally required if PriceRangeValue is absent.
QuoteSideIndicator	Y	Defines	if one sided quotes are allowed on entry.
Quotesidemulcator	i i		plicable for MarketSegmentSubType 1 = BTRF
			and 2 = EBB Bucket.
		0	One-sided quote not allowed
		1	One-sided quote allowed
QuoteSideModelType	Υ		if a single sided quote rejection leads to a
23333333333	i i		sided quote rejection or cancellation. Not
			ole for MarketSegmentSubType 1 = BTRF
			and 2 = EBB Bucket.

Product Snapshot N	Message – Eı	urex T7 R	elease 10.0 (22/11/2021 – 24/06/2022)
Field name	Optional		Description
		0	Single-sided quotes not supported Rejection of just one quote side leads to rejection or cancellation of both quote sides
		1	Single-sided quotes supported Rejection may affect only one quote side in a double sided quote
FastMarketPercentage	Y	PriceRai extende Market markets 0 = no c 50 = inc 100 = ra More de Referen	hange to normal range, e.g. 80->80 rease by half, e.g. 80->120 ange to be doubled, e.g. 80->160 etails are available in the T7 Functional ce.
CheckMarketOrder	Y	•	s if Market Orders will be checked against the e bid/ask price on the opposing side in specifc os.
		0	Do Not Check
		1	Check
<basetrdgrules> group end</basetrdgrules>	ls		
<basetrdgrulesderivatives< td=""><td>> (optional) ខ្</td><td>group stai</td><td>rts</td></basetrdgrulesderivatives<>	> (optional) ខ្	group stai	rts
<quotesizerules> sequence</quotesizerules>	e starts		
NoQuoteSizeRules	N		
MinBidSize	Y	Minimu quantity	m bid quantity (identical to minimum offer /).
MinOfferSize	Y	quantity	
FastMarketIndicator	Υ		s if the values are specific to Fast Market or to
		Stressed 0	d Market Conditions in derivatives markets.
		1	
<quotesizerules> ends</quotesizerules>		'	Yes
<pre><ple><ple><flexrules> sequence starts</flexrules></ple></ple></pre>			
NoFlexProductEligibilities	N		
FlexProductEligibilityCom	N	Defines	the strategy types available for user defined
plex	14	strategi	
i ·		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle

Product Snapshot N	Лessage – Eı	ırex T7 R	elease 10.0 (22/11/2021 – 24/06/2022)
Field name	Optional		Description
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndic	N	Defines	if user defined strategies are allowed.
ator		0	No
		1	Yes
<flexrules> sequence ends</flexrules>			
RoundLot	Y	Minimu	ım tradable unit in derivatives markets.
<basetrdgrulesderivatives></basetrdgrulesderivatives>	optional) g	roup end	ds
<basetrdgrulescash> (option</basetrdgrulescash>	onal) group l	pegins, a	lways empty {}
<basetrdgrulescash> (option</basetrdgrulescash>	onal) group (ends	
<matchrules> sequence sta</matchrules>	rts, used to	convey a	llocation rules for matching
NoMatchRules	N		r of match rules.
MatchRuleProductComple	N	Indicate	es the instrument type.
X		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
MatchAlgorithm	N	Defines	the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Υ	If Match	Type is not filled the same matching
- '		algorith	m is used for continuous trading and auction
		trades.	
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<matchrules> sequence end</matchrules>	ds		
<feeds> sequence starts</feeds>		T	
NoMDFeedTypes	N		r of feeds.
MDFeedType	N	Type of	
		0	High Incremental (unnetted feed)
		1	High Snapshot (unnetted feed)
		2	Low (netted feed)
MDBookType	N	Type of	book data.
		1	Price Depth
		2	Order Depth
MarketDepth	Υ		um number of available price levels (order
		book de	epth) for the product.

Product Snapshot Message – Eurex T7 Release 10.0 (22/11/2021 – 24/06/2022)				
Field name	Optional	Description		
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).		
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Address for Service A.		
PrimaryServiceLocationSu bID	N	Port number for IP address Service A.		
SecondaryServiceLocation ID	Y	IP Address Service B.		
SecondaryServiceLocation SubID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

xi. Product snapshot Release 10.1 (27/06/2022 - 18/11/2022)

Product Snapshot N	Лessage – Е	urex T7 Release 10.1 (27/06/2022 – 18/11/2022)	
Field name	Optional	Description	
MsgType	N	Always BU = Market Definition.	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
MarketID	N	Market Identifier Code as specified in ISO 10383. XEUR Eurex	
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.	
EffectiveBusinessDate	Ν	Current business date, e.g. 20131128.	
NextEffectiveBusinessDate	N	Next business date.	
MarketSegment	N	Product name, e.g. FDAX.	
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active 2 Published	
PartitionID	Ν	Partition of the product.	
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.	
<derivativesdescriptor> (op</derivativesdescriptor>	tional) group	starts	
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.	
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.	

Product Snapshot N	Лessage – Eı	urex T7 Release 10.1 (27/06/2022 – 18/11/2022)	
Field name	Optional	Description	
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.	
ParentMktSegmID	Y	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS/EIPS for Inter Product Spreads (IPS), BTRF for BTRF Buckets, EBB for EBB Buckets.	
USApproval	Υ	Flag to identify whether product may be traded from the USA.	
		0 No approval	
		1 CFTC Approval	
		2 SEC Approval	
MarketSegmentType	Υ	0 Pool	
MarketSegmentSubType	Υ	0 Inter Product Spread	
		1 BTRF Bucket	
		2 EBB Bucket	
DecaySplit	Υ	0 None	
		1 Quarter	
		2 Season	
		3 Year	
MaxOffsetRFQExpireTime	Υ	Defines the max expiry time in seconds describing	
		when the RFQ session will be automatically terminated. RFQ expiry time based on exchange defined NegotiationDuration or by the requester shall be less than this. This attribute is computed as StartOfDayTime + MaxOffsetRFQExpiryTime.	
OffsetSTPEffectiveTime	Υ	Defines the waiting period of the final STP deal inside Eurex EnLight in seconds.	
TslMarketGroupID	Υ	ID of the Transaction Size Limit (TSL) product group this product belongs to.	
TslMarketGroup	Υ	Symbol of the Transaction Size Limit (TSL) product group.	
<pre><derivativesdescriptor> (opt</derivativesdescriptor></pre>	ional) group	1- ,	
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	p starts	
UnderlyingSecurityExchang e	Υ	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Υ	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Υ	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSourc e	Υ	4 ISIN	
UnderlyingPrevClosePX	Υ	Closing price of the underlying on the previous day.	
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	p ends	
<instrumentscopes> (option</instrumentscopes>	al) sequence	e starts	
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	

Product Snapshot N	Message – Ei	urex T7	Release 10.1 (27/06/2022 – 18/11/2022)
Field name	Optional	Description	
		0	Include
InstrumentScopeSecurityT	N	Type of security.	
ype		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
La characa and Canada Canada de C	V		
InstrumentScopeSecurityS	Υ		ard strategy type for complex instruments. The
ubType			ng of integer values to the corresponding types is available at www.eurexchange.com >
		_	ology > Eurex Exchange's T7 > Documents.
<pre><instrumentscopes> sequer</instrumentscopes></pre>	nca ands	reciiii	ology > Edrex exchanges 17 > Documents.
<relatedmarketsegments> (</relatedmarketsegments>		allonco	ctarts
		•	
NoRelatedMarketSegment	N		er of market segments having a relationship
S Delate d Mayleat Cognocation	N.I.		ne current entry.
RelatedMarketSegmentID	N		t segment identifier.
MarketSegmentsRelations	N		s the type of the relationship.
hip		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
<relatedmarketsegments> s</relatedmarketsegments>	sequence en	ids	
<basetrdgrules> group star</basetrdgrules>	ts		
<tickrules> sequence starts</tickrules>			
NoTickRules	N	Number of tick rules defining the price step table	
			oduct. See T7 Functional Reference, section
		Limit F	Price.
TickRuleID	N	Price S	tep Table identifier. This is used to identify all
		tick ru	les that belong to the same price step table alias
			le table. A price step table may consist of one or
		more t	ick rules with the same TickRuleID.
StartTickPriceRange	N	Startin	g price range for specified tick increment
Juli Chicki Hicerange			
		(inclus	ive).
EndTickPriceRange	N	Ending	ive). g price range for the specified tick increment
EndTickPriceRange		Ending (non ir	ive). g price range for the specified tick increment inclusive).
	N N	Ending (non ir Tick in	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the
EndTickPriceRange		Ending (non ir Tick in valid p	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an
EndTickPriceRange TickIncrement	N	Ending (non ir Tick in valid p instrur	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the
EndTickPriceRange TickIncrement <tickrulesscopes> (optiona)</tickrulesscopes>	N) sequence :	Ending (non ir Tick in valid p instrur	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered.
EndTickPriceRange TickIncrement	N	Ending (non ir Tick in valid p instrur starts Numb	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered. er of tick rule scope definitions.
EndTickPriceRange TickIncrement <tickrulesscopes> (optiona)</tickrulesscopes>	N) sequence :	Ending (non ir Tick in valid p instrur starts Numb Each c	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered. er of tick rule scope definitions. ombination of TickRuleProductComplex and
EndTickPriceRange TickIncrement <tickrulesscopes> (optiona)</tickrulesscopes>	N) sequence :	Ending (non ir Tick in valid p instrur starts Numb Each c TrdTyp	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered. er of tick rule scope definitions. ombination of TickRuleProductComplex and be defines a valid scope for which this tick rule is
EndTickPriceRange TickIncrement <tickrulesscopes> (optional NoTickRuleScopes)</tickrulesscopes>	N) sequence : N	Ending (non ir Tick in valid p instrur starts Numb Each c TrdTyp used f	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered. er of tick rule scope definitions. combination of TickRuleProductComplex and be defines a valid scope for which this tick rule is for.
EndTickPriceRange TickIncrement <tickrulesscopes> (optiona</tickrulesscopes>	N) sequence :	Ending (non ir Tick in valid p instrur starts Numb Each c TrdTyg used for Define	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered. er of tick rule scope definitions. ombination of TickRuleProductComplex and be defines a valid scope for which this tick rule is or. s the instrument type for the tick rule.
EndTickPriceRange TickIncrement <tickrulesscopes> (optional NoTickRuleScopes)</tickrulesscopes>	N) sequence : N	Ending (non ir Tick in valid p instrur starts Numb Each c TrdTyp used f	ive). g price range for the specified tick increment inclusive). crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered. er of tick rule scope definitions. combination of TickRuleProductComplex and be defines a valid scope for which this tick rule is for.

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)			
Field name	Optional	Description	
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
TrdType	N	Define	s the (TES) trade type for this tick rule scope.
		0	Regular Trade, refers to the tick rule table used
			for regular on book trading and is also used as
			the default for TES.
			Only TES trade types with a deviating tick rule
			table from the on book tick rule table of the
			corresponding TickRuleProductComplex are given explicitly in TrdType.
		1	Block Trade / Large in Scale (LIS)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		5	OTC
		7	Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index Futures Trade
		10	Block Trade At Market
		11	Xetra / Eurex Enlight triggered Trade
		12	Block QTPIP (Qualified Third Party Information
		'-	Provider) Trade
<tickrulesscopes> sequence</tickrulesscopes>	e ends		The state of the s
<tickrules> sequence ends</tickrules>			
<pricerangerules> (optiona</pricerangerules>	l) sequence :	starts	
NoPriceRangeRules	N		er of price range tables. See T7 Functional
_		Refere	nce, section Price Range Table Basics.
PriceRangeRuleID	N	Table i	dentifier.
PriceRangeProductComple	Ν	0	Simple Instrument
X		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
StartPriceRange	N	Start o	f price range (inclusive).

Product Snapshot N	Message – E	urex T7	Release 10.1 (27/06/2022 – 18/11/2022)		
Field name	Optional		Description		
EndPriceRange	N	End of	End of price range (non-inclusive).		
PriceRangeValue	Υ	Maximum allowable quote spread (absolute valu			
		Condit	ionally required if PriceRangePercentage is		
		absent.			
PriceRangePercentage	Υ	Maxim	num allowable quote spread (percentage value).		
		Condit	ionally required if PriceRangeValue is absent.		
<pricerangerules> sequence</pricerangerules>	e ends				
QuoteSideIndicator	Υ	Define	s if one sided quotes are allowed on entry. Only		
			able for MarketSegmentSubType 1 = BTRF		
		Bucke	t and 2 = EBB Bucket.		
		0	One-sided quote not allowed		
		1	One-sided quote allowed		
QuoteSideModelType	Υ	Define	s if a single sided quote rejection leads to a		
		double	e sided quote rejection or cancellation. Not		
		applica	able for MarketSegmentSubType 1 = BTRF		
		Bucke	t and 2 = EBB Bucket.		
		0	Single-sided quotes not supported Rejection of		
			just one quote side leads to rejection or		
			cancellation of both quote sides		
		1	Single-sided quotes supported Rejection may		
			affect only one quote side in a double sided		
5 114 1 15	.,	_	quote		
FastMarketPercentage	Υ		ntage by which range resulting from		
			angeValue and PriceRangePercentage has to be		
			ded to obtain the valid price range during Fast tor Stressed Market Conditions in derivatives		
		marke			
			change to normal range, e.g. 80->80		
			crease by half, e.g. 80->120		
			range to be doubled, e.g. 80->160		
		More details are available in the T7 Functional			
		Refere			
CheckMarketOrder	Υ	Specif	ies if Market Orders will be checked against the		
		available bid/ask price on the opposing side in specific			
		scenar	rios.		
		0	Do Not Check		
		1	Check		
<basetrdgrules> group end</basetrdgrules>	S				
<basetrdgrulesderivatives></basetrdgrulesderivatives>		roup st	arts		
<quotesizerules> sequence</quotesizerules>	•				
NoQuoteSizeRules	N				
MinBidSize	Y	Minim	um bid quantity (identical to minimum offer		
		quanti			
MinOfferSize	Υ	Minim	um offer quantity (identical to minimum bid		
		quanti			
FastMarketIndicator	Υ		tes if the values are specific to Fast Market or to		
		Stressed Market Conditions in derivatives markets.			

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)			
Field name	Optional		Description
		0	No
		1	Yes
<quotesizerules> ends</quotesizerules>			
<flexrules> sequence starts</flexrules>			
NoFlexProductEligibilities	N		
FlexProductEligibilityCompl	N	Define	s the strategy types available for user defined
ex		strate	
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndica	N		s if user defined strategies are allowed.
tor		0	No
		1	Yes
<flexrules> sequence ends</flexrules>			
RoundLot	Υ		um tradable unit in derivatives markets.
<basetrdgrulesderivatives></basetrdgrulesderivatives>		•	
<basetrdgrulescash> (option</basetrdgrulescash>			always empty {}
<basetrdgrulescash> (option</basetrdgrulescash>			
	rts, used to o		allocation rules for matching
NoMatchRules	N	Number of match rules.	
MatchRuleProductComplex	N	-	tes the instrument type.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
MatchAlgorithm	N		s the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Υ		chType is not filled the same matching algorithm
			d for continuous trading and auction trades.
		0	Auto Match (for continuous trading)

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)				
Field name	Optional		Description	
		1	Call Auction (for auction trades)	
<matchrules> sequence end</matchrules>	ls			
<feeds> sequence starts</feeds>				
NoMDFeedTypes	N	Numbe	er of feeds.	
MDFeedType	Ν	Type of feed.		
		0	High Incremental (unnetted feed)	
		1	High Snapshot (unnetted feed)	
		2	Low (netted feed)	
MDBookType	Ν	Type o	f book data.	
		1	Price Depth	
		2	Order Depth	
MarketDepth	Υ		um number of available price levels (order book for the product.	
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).		
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Add	ress for Service A.	
PrimaryServiceLocationSub ID	N	Port number for IP address Service A.		
SecondaryServiceLocationI D	Υ	IP Address Service B.		
SecondaryServiceLocationS ubID	Υ	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

xii. Product snapshot Releases 11.0 - 11.1 (21/11/2022 - 17/11/2023)

Product Snapshot Mess	Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)			
Field name	Optional	Description		
MsgType	N	Always BU = Market Definition.		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
MarketID	N	Market Identifier Code as specified in ISO 10383. XEUR Eurex		
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.		
EffectiveBusinessDate	N	Current business date, e.g. 20131128.		
NextEffectiveBusinessDate	N	Next business date.		
MarketSegment	N	Product name, e.g. FDAX.		
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform		

Product Snapshot Mess	sage – Eurex	T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)	
Field name	Optional	Description	
		prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading. O Active	
PartitionID	N	2 Published Partition of the product.	
NegotiationDuration	Υ	Contains the default and maximum duration of negotiation event in seconds.	
<derivativesdescriptor> (opt</derivativesdescriptor>	tional) group	-	
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.	
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.	
ParentMktSegmID	Y	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS/EIPS for Inter Product Spreads (IPS), BTRF for BTRF Buckets, EBB for EBB Buckets.	
USApproval	Y	Flag to identify whether product may be traded from the USA.	
		0 No approval	
		1 CFTC Approval	
		2 SEC Approval	
MarketSegmentType	Υ	0 Pool	
MarketSegmentSubType	Υ	0 Inter Product Spread	
		1 BTRF Bucket	
		2 EBB Bucket	
D 0 111		3 Commodity Group	
DecaySplit	Y	0 None	
		1 Quarter	
		2 Season	
MayOffaatDEOE	\ <u>'</u>	3 Year	
MaxOffsetRFQExpireTime	Y	Defines the max expiry time in seconds describing when the RFQ session will be automatically terminated. RFQ expiry time based on exchange defined NegotiationDuration or by the requester shabe less than this. This attribute is computed as StartOfDayTime + MaxOffsetRFQExpiryTime.	
OffsetSTPEffectiveTime	Y	Defines the waiting period of the final STP deal inside Eurex EnLight in seconds.	
TslMarketGroupID	Y	ID of the Transaction Size Limit (TSL) product group this product belongs to.	
TslMarketGroup	Υ	Symbol of the Transaction Size Limit (TSL) product group.	

Product Snapshot Mess	sage – Eurex	T7 Rele	ases 11.0 – 11.1 (21/11/2022 – 17/11/2023)
Field name	Optional		Description
IndependentSystemOperat	Υ	Name	of the Independent System Operator (ISO) such
or			, ERCOT, ISONE, NYISO, CAISO, etc.
LocationID	Υ	Locatio	on/ nodes within the ISO which this product
		covers	such as Western Hub, Jersey Central Power, etc.
ProductType	Υ	0	Day Ahead
		1	Realtimet
PowerProductClass	Υ		ation about the hours covered by the product s Peak, Off-Peak, 2x16, 7x8
PowerUnitOfMeasure	Υ	Inform MW	ation about the load such as 5 MW, 25 MW, 50
<pre><derivativesdescriptor> (op)</derivativesdescriptor></pre>	tional) group	ends	
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	starts	
UnderlyingSecurityExchang e	Υ	Market in ISO	Identifier Code of the underlying as specified 10383.
UnderlyingSymbol	Υ	Underl	ying security symbol, e.g. DAX.
UnderlyingSecurityID	Υ	ISIN co	de of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSourc e	Υ	4	ISIN
UnderlyingPrevClosePX	Υ	Closing	g price of the underlying on the previous day.
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	ends	
<instrumentscopes> (option</instrumentscopes>	al) sequence	e starts	
NoInstrumentScopes	N	Numbe	er of instrument scopes in the segment. Always
InstrumentScopeOperator	N	Instrun	nent scope operator.
		0	Include
InstrumentScopeSecurityT	N	Type of	f security.
уре		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecurityS	Υ	Standa	rd strategy type for complex instruments. The
ubType		mappir	ng of integer values to the corresponding
		_	y types is available at www.eurexchange.com >
		Techno	ology > Eurex Exchange's T7 > Documents.
<pre><instrumentscopes> sequer</instrumentscopes></pre>			
<relatedmarketsegments> (</relatedmarketsegments>			
NoRelatedMarketSegment s	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelations	N	Defines the type of the relationship.	
hip		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
		4	Commodity Group

Product Snapshot Mess	age – Eurex	T7 Rele	eases 11.0 – 11.1 (21/11/2022 – 17/11/2023)
Field name	Optional		Description
AllowOneProductStrip	Υ	0	One Product Strip Not Allowed
		1	One Product Strip Allowed
<relatedmarketsegments> s</relatedmarketsegments>	equence en	ds	·
<basetrdgrules> group star</basetrdgrules>	ts		
<tickrules> sequence starts</tickrules>			
NoTickRules	N		er of tick rules defining the price step table for oduct. See T7 Functional Reference, section Price.
TickRuleID	N	tick rul tick rul	tep Table identifier. This is used to identify all les that belong to the same price step table alias le table. A price step table may consist of one or cick rules with the same TickRuleID.
StartTickPriceRange	N	Startin (inclus	g price range for specified tick increment ive).
EndTickPriceRange	N		g price range for the specified tick increment nclusive).
TickIncrement	N	valid p	crement for stated price range. Specifies the rice increments at which quotes or trades for an ment of the product can be entered.
<tickrulesscopes> (optional</tickrulesscopes>) sequence s		·
NoTickRuleScopes	N	Each c	er of tick rule scope definitions. ombination of TickRuleProductComplex and be defines a valid scope for which this tick rule is or.
TickRuleProductComplex	N	Define	s the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
TrdType	N	ļ	s the (TES) trade type for this tick rule scope.
		0	Regular Trade, refers to the tick rule table used for regular on book trading and is also used as the default for TES. Only TES trade types with a deviating tick rule table from the on book tick rule table of the corresponding TickRuleProductComplex are given explicitly in TrdType. Block Trade / Large in Scale (LIS)

Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)				
Field name	Optional		Description	
		3	Exchange For Swap (EFS)	
		4	Portfolio Compression Trade	
		5	OTC	
		7	Vola Trade	
		8	EFP-Fin Trade	
		9	EFP-Index Futures Trade	
		10	Block Trade At Market	
		11	Xetra / Eurex Enlight triggered Trade	
		12	Block QTPIP (Qualified Third Party Information	
			Provider) Trade	
<tickrulesscopes> sequence</tickrulesscopes>	e ends			
<tickrules> sequence ends</tickrules>				
<pricerangerules> (optiona</pricerangerules>	l) sequence	starts		
NoPriceRangeRules	N		er of price range tables. See T7 Functional	
			nce, section Price Range Table Basics.	
PriceRangeRuleID	N	Table i	dentifier.	
PriceRangeProductComple	N	0	Simple Instrument	
X		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
		10	Commodity Strips	
StartPriceRange	N	Start c	f price range (inclusive).	
EndPriceRange	N		price range (non-inclusive).	
PriceRangeValue	Υ		num allowable quote spread (absolute value).	
			cionally required if PriceRangePercentage is	
Deise Deares Deares d	\ <u>'</u>	absent		
PriceRangePercentage	Υ		num allowable quote spread (percentage value). ionally required if PriceRangeValue is absent.	
<pre><pricerangerules> sequenc</pricerangerules></pre>	e ends	Contail	nonany required in FriceRangevalue is absent.	
QuoteSideIndicator	Υ	Define	es if one sided quotes are allowed on entry. Only	
Quotesidemaicator	dotesideinalcator		able for MarketSegmentSubType 1 = BTRF	
			t and 2 = EBB Bucket.	
			One-sided quote not allowed	
		1	One-sided quote allowed	
QuoteSideModelType	Υ	Define	es if a single sided quote rejection leads to a	
	`		double sided quote rejection or cancellation. Not	
			applicable for MarketSegmentSubType 1 = BTRF	
		Bucket and 2 = EBB Bucket.		

Field name Optional Description	Product Snapshot Mess	sage – Eurex	T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)	
Single-sided quotes not supported Rejection of just one quote side leads to rejection or cancellation of both quote sides	,			
1 Single-sided quotes supported Rejection may affect only one quote side in a double sided quote	110.0 110.110	Operation	O Single-sided quotes not supported Rejection of just one quote side leads to rejection or	
FastMarketPercentage FastMarket or to Stressed Market Conditions in derivatives markets. FastMarketPercentage FastMarketPercentage FastMarketPercentage FastMarket or to Stressed Market Conditions in derivatives markets. FastMarketPercentage FastMarketPercentage FastMarket Fast				
PriceRangeValue and PriceRangePercentage has to be extended to obtain the valid price range during Fast Market Or Stressed Market Conditions in derivatives markets:0 = no change to normal range, e.g. 80->80->8050 = increase by half, e.g. 80->120100 = range to be doubled, e.g. 80->160More details are available in the T7 Functional Reference. Y			affect only one quote side in a double sided	
available bid/ask price on the opposing side in specific scenarios. O Do Not Check 1 Check	FastMarketPercentage	Y	PriceRangeValue and PriceRangePercentage has to be extended to obtain the valid price range during Fast Market or Stressed Market Conditions in derivatives markets:0 = no change to normal range, e.g. 80->8050 = increase by half, e.g. 80->120100 = range to be doubled, e.g. 80->160More details are available in the	
The characteristics Number of Herfindahl-Hirschman Index (HHI) intervals.	CheckMarketOrder	Υ	available bid/ask price on the opposing side in specifc	
The characteristics Number of Herfindahl-Hirschman Index (HHI) intervals.			0 Do Not Check	
<hhiintervals> (optional) sequence starts NoHHIIntervals N Number of Herfindahl-Hirschman Index (HHI) intervals. HHIIndicator N The HHIInterval value. HHIIntervalEnd N The HHIInterval upper boundary (incl.), e.g. HHIIntervalEnd1, HHIIndicator = 1 for [0; HHIIntervalEnd1, HHIIndicator = n for (HHIIntervalEnd2, for n > 1. <hhiintervals> (optional) sequence ends <basetrdgrules> group ends <basetrdgrulesderivatives> (optional) group starts <quotesizerules> sequence starts NOQuoteSizeRules NOQuoteSizeRules N MinBidSize Y Minimum bid quantity (identical to minimum offer quantity). MinOfferSize Y Minimum offer quantity (identical to minimum bid quantity). FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. 0 No 1 Yes <quotesizerules> sequence starts</quotesizerules></quotesizerules></basetrdgrulesderivatives></basetrdgrules></hhiintervals></hhiintervals>				
NoHHIIntervals N Number of Herfindahl-Hirschman Index (HHII) intervals. HHIIndicator N The HHIInterval value. HHIIntervalEnd N The HHIInterval upper boundary (incl.), e.g. HHIIntervalEnd₁], HHIIndicator = 1 for [0; HHIIntervalEnd₁], for n > 1. <hhiintervals> (optional) sequence ends Infor (HHIIntervalEnd₀₁), for n > 1. <basetrdgrules> group ends Information of the Hermitian of t</basetrdgrules></hhiintervals>	<hhiintervals> (optional) sed</hhiintervals>	quence start	S	
HHIIntervalEnd N The HHIInterval upper boundary (incl.), e.g. HHIIndicator = 1 for [0; HHIIntervalEnd1], HHIIndicator = n for (HHIIntervalEnd(n-1); HHIIntervalEnd1], for n > 1. <hr/> <		N		
HHIIndicator = 1 for [0; HHIIntervalEnd ₁], HHIIndicator = n for (HHIIntervalEnd _(n-1) ; HHIIntervalEnd _n], for n > 1. <hhiintervals> (optional) sequence ends <basetrdgrules> group ends <basetrdgrulesderivatives> (optional) group starts <quotesizerules> sequence starts NoQuoteSizeRules N MinBidSize Y Minimum bid quantity (identical to minimum offer quantity). MinOfferSize Y Minimum offer quantity (identical to minimum bid quantity). FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. 0 No 1 Yes <quotesizerules> ends <flexrules> sequence starts</flexrules></quotesizerules></quotesizerules></basetrdgrulesderivatives></basetrdgrules></hhiintervals>	HHIIndicator	N	The HHIInterval value.	
<basetrdgrules> group ends <basetrdgrulesderivatives> (optional) group starts <quotesizerules> sequence starts NoQuoteSizeRules MinBidSize Y Minimum bid quantity (identical to minimum offer quantity). MinOfferSize Y Minimum offer quantity (identical to minimum bid quantity). FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. O No 1 Yes QuoteSizeRules> ends FlexRules> sequence starts</quotesizerules></basetrdgrulesderivatives></basetrdgrules>	HHIIntervalEnd	N	HHIIndicator = 1 for [0; HHIIntervalEnd ₁], HHIIndicator	
<basetrdgrules> group ends <basetrdgrulesderivatives> (optional) group starts <quotesizerules> sequence starts NoQuoteSizeRules MinBidSize Y Minimum bid quantity (identical to minimum offer quantity). MinOfferSize Y Minimum offer quantity (identical to minimum bid quantity). FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. O No 1 Yes QuoteSizeRules> ends FlexRules> sequence starts</quotesizerules></basetrdgrulesderivatives></basetrdgrules>	<hhiintervals> (optional) see</hhiintervals>	guence ends		
<basetrdgrulesderivatives> (optional) group starts <quotesizerules> sequence starts NoQuoteSizeRules N MinBidSize Y Minimum bid quantity (identical to minimum offer quantity). MinOfferSize Y Minimum offer quantity (identical to minimum bid quantity). FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. 0 No 1 Yes <quotesizerules> ends <flexrules> sequence starts</flexrules></quotesizerules></quotesizerules></basetrdgrulesderivatives>	· ' ' · · ·	•		
			roup starts	
NoQuoteSizeRules N MinBidSize Y Minimum bid quantity (identical to minimum offer quantity). MinOfferSize Y Minimum offer quantity (identical to minimum bid quantity). FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. 0 No 1 Yes <quotesizerules> ends <flexrules> sequence starts</flexrules></quotesizerules>				
Quantity Quantity Minimum offer quantity (identical to minimum bid quantity).	NoQuoteSizeRules	N		
FastMarketIndicator Y Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets. O No 1 Yes <quotesizerules> ends <flexrules> sequence starts</flexrules></quotesizerules>	-	Υ		
$\frac{Stressed\;Market\;Conditions\;in\;derivatives\;markets.}{0} \\ \frac{0\;No}{1} \\ Yes \\ \\ CQuoteSizeRules>\;ends \\ \\ FlexRules>\;sequence\;starts \\$	MinOfferSize	Υ	quantity).	
<quotesizerules> ends <flexrules> sequence starts</flexrules></quotesizerules>	FastMarketIndicator	Y	Stressed Market Conditions in derivatives markets.	
<flexrules> sequence starts</flexrules>			1 Yes	
	<quotesizerules> ends</quotesizerules>			
NoFlexProductEligibilities N	<flexrules> sequence starts</flexrules>			
	NoFlexProductEligibilities	N		

Product Snapshot Mess	sage – Eurex	T7 Rele	eases 11.0 – 11.1 (21/11/2022 – 17/11/2023)	
Field name	Optional		Description	
FlexProductEligibilityCompl	 N	Defines the strategy types available for user defined		
ex		strateg	gies.	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
FlexProductEligibilityIndica	N	Define	es if user defined strategies are allowed.	
tor		0	No	
		1	Yes	
<pre><flexrules> sequence ends</flexrules></pre>		'	TC3	
RoundLot	Y	Minim	um tradable unit in derivatives markets.	
<pre><basetrdgrulesderivatives></basetrdgrulesderivatives></pre>				
<basetrdgrulescash> (option</basetrdgrulescash>		•		
<pre><basetrdgrulescash> (option)</basetrdgrulescash></pre>			amays empty ()	
•			allocation rules for matching	
NoMatchRules	N	Number of match rules.		
MatchRuleProductComplex	N		tes the instrument type.	
materinaler i oddeteomprex		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	•	
		7	Standard Futures Strategy Pack and Bundle	
		-		
		8	Strip	
NA - 4 - la Allera d'Allera	N.I.	10	Commodity Strips	
MatchAlgorithm	N		s the order allocation method.	
		0	Price-time	
		1	Pro-rata	
NA . 1 T		2	Time pro-rata	
MatchType	Υ		chType is not filled the same matching algorithm	
			d for continuous trading and auction trades.	
		0	Auto Match (for continuous trading) Call Auction (for auction trades)	
Match Pulos > coguence and	lc .	1	Can Auction (for auction trades)	
<matchrules> sequence end</matchrules>	12			
<pre><feeds> sequence starts</feeds></pre>	N.I.	Number of feeds.		
NoMDFeedTypes	N	מוווטוו	er or reeus.	

Product Snapshot Mess	age – Eurex	T7 Rele	ases 11.0 – 11.1 (21/11/2022 – 17/11/2023)
Field name	Optional		Description
MDFeedType	N	Type o	f feed.
		0	High Incremental (unnetted feed)
		1	High Snapshot (unnetted feed)
		2	Low (netted feed)
MDBookType	Ν	Type o	f book data.
		1	Price Depth
		2	Order Depth
MarketDepth	Υ	Maxim	um number of available price levels (order book
			for the product.
MarketDepthTimeInterval	Υ	Netting interval for low bandwidth feeds (0=no	
		netting	
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).	
PrimaryServiceLocationID	Ν	IP Address for Service A.	
PrimaryServiceLocationSub	N	Port number for IP address Service A.	
ID			
SecondaryServiceLocationI	Υ	IP Address Service B.	
D			
SecondaryServiceLocationS	Υ	Port number for IP address Service B.	
ubID			
<feeds> sequence ends</feeds>			

xiii. Product snapshot Release 12.0 (20/11/2023 – 10/05/2024)

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
MsgType	N	Always BU = Market Definition.	
MsgSeqNum	N	Contiguous across all messages on the reference data	
		snapshot feed regardless of message type. See T7	
		Market and Reference Data Interfaces – Manual,	
		section General structure of the snapshot cycle.	
MarketID	N	Market Identifier Code as specified in ISO 10383.	
		XEUR Eurex	
MarketSegmentID	Ν	Product identifier, e.g. 89. Can also be a product pool	
		id.	
EffectiveBusinessDate	Ν	Current business date, e.g. 20131128.	
NextEffectiveBusinessDate	Ν	Next business date.	
MarketSegment	Ν	Product name, e.g. FDAX.	
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a) The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading.	

Product Snapshot N	Message – Ei	urex T7 Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional	Description	
		0 Active	
		2 Published	
PartitionID	N	Partition of the product.	
CapacityGroupID	N	Capacity group identifier of the product.	
NegotiationDuration	Υ	Contains the default and maximum duration of	
o o		negotiation event in seconds.	
<pre><derivativesdescriptor> (op:</derivativesdescriptor></pre>	tional) group	starts	
Currency	N	Currency as published in ISO 4217. Please note, GBX	
		may be used to denote Penny sterling.	
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.	
ParentMktSegmID	Υ	Standard Eurex product types, e.g. FINX.	
		For Product Pools the following values will be used:	
		FIPS/EIPS/MIPS for Inter Product Spreads (IPS), BTRF	
		for BTRF Buckets, EBB for EBB Buckets.	
USApproval	Υ	Flag to identify whether product may be traded from	
		the USA.	
		0 No approval	
		1 CFTC Approval	
		2 SEC Approval	
MarketSegmentType	Υ	0 Pool	
MarketSegmentSubType	Υ	0 Inter Product Spread	
		1 BTRF Bucket	
		2 EBB Bucket	
		3 Commodity Group	
DecaySplit	Υ	0 None	
		1 Quarter	
		2 Season	
		3 Year	
MaxOffsetRFQExpireTime	Υ	Defines the max expiry time in seconds describing	
		when the RFQ session will be automatically	
		terminated. RFQ expiry time based on exchange	
		defined NegotiationDuration or by the requester shall	
		be less than this. This attribute is computed as	
Office tCTDEff - attime Time	V	StartOfDayTime + MaxOffsetRFQExpiryTime.	
OffsetSTPEffectiveTime	Y	Defines the waiting period of the final STP deal inside	
TslMarketGroupID	Y	Eurex EnLight in seconds. ID of the Transaction Size Limit (TSL) product group	
1 2 IIVIai Ketai OupiD	i i	this product	
		belongs to.	
TslMarketGroup	Υ	Symbol of the Transaction Size Limit (TSL) product	
		group.	
IndependentSystemOperat	Υ	Name of the Independent System Operator (ISO) such	
or		as PJM, ERCOT, ISONE, NYISO, CAISO, etc.	
LocationID	Υ	Location/ nodes within the ISO which this product	
		covers such as Western Hub, Jersey Central Power, etc.	

Product Snapshot N	Лessage – Eı	urex T7	Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
ProductType	Y	0	Day Ahead
31		1	Realtimet
PowerProductClass	Υ		ation about the hours covered by the product
T over Foundations	•		s Peak, Off-Peak, 2x16, 7x8
PowerUnitOfMeasure	Υ		nation about the load such as 5 MW, 25 MW, 50
		MW	, , , , , , , , , , , , , , , , , , , ,
<quantityscalingfactors> (o</quantityscalingfactors>	ptional) sequ	uence st	arts
NoQuantityScalingFactors	N	Numb	er of following valid quantity scaling factors for
		scaled	simple instruments.
QuantityScalingFactor	Ν	A valid	quantity scaling factor.
<quantityscalingfactors> (o</quantityscalingfactors>	ptional) sequ	uence e	nds
<derivativesdescriptor> (opt</derivativesdescriptor>	tional) group	ends	
<pre><underlyingdescriptor> (opt</underlyingdescriptor></pre>	ional) group	starts	
UnderlyingSecurityExchang	Y	1	t Identifier Code of the underlying as specified
е		in ISO	10383.
UnderlyingSymbol	Υ	Under	ying security symbol, e.g. DAX.
UnderlyingSecurityID	Υ	ISIN co	de of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSourc	Υ	4	ISIN
е			
UnderlyingPrevClosePX	Υ	Closing	g price of the underlying on the previous day.
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	ends	
<instrumentscopes> (option</instrumentscopes>	al) sequence	e starts	
NoInstrumentScopes	N	Numb	er of instrument scopes in the segment. Always
·		1.	
InstrumentScopeOperator	N	Instrur	ment scope operator.
		0	Include
InstrumentScopeSecurityT	N	Туре о	f security.
ype		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecurityS	Υ	Standa	ard strategy type for complex instruments. The
ubType	•		ng of integer values to the corresponding
3.4			gy types is available at www.eurexchange.com >
		Technology > Eurex Exchange's T7 > Documents.	
<instrumentscopes> sequer</instrumentscopes>	ice ends		
<relatedmarketsegments> (</relatedmarketsegments>	optional) se	quence	starts
NoRelatedMarketSegment	N	Numb	er of market segments having a relationship
S		with the current entry.	
RelatedMarketSegmentID	N		t segment identifier.
MarketSegmentsRelations	N	Define	s the type of the relationship.
hip		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
		ر ا	LDD DUCKEL

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional		Description
		4	Commodity Group
AllowOneProductStrip	Υ	0	One Product Strip Not Allowed
'		1	One Product Strip Allowed
<relatedmarketsegments></relatedmarketsegments>	sequence en	ıds	
<basetrdgrules> group sta</basetrdgrules>	rts		
<tickrules> sequence starts</tickrules>			
NoTickRules	N	Numb	er of tick rules defining the price step table for
			oduct. See T7 Functional Reference, section
		Limit I	Price.
TickRuleID	N		Step Table identifier. This is used to identify all
			les that belong to the same price step table alias
			le table. A price step table may consist of one or
			tick rules with the same TickRuleID.
StartTickPriceRange	N	Startir (inclus	ng price range for specified tick increment
EndTickPriceRange	N	+	g price range for the specified tick increment
			nclusive).
TickIncrement	N	Tick in	crement for stated price range. Specifies the
		valid p	price increments at which quotes or trades for an
		instru	ment of the product can be entered.
<tickrulesscopes> (optional</tickrulesscopes>	l) sequence :	starts	
NoTickRuleScopes	N	Number of tick rule scope definitions.	
			ombination of TickRuleProductComplex and
			be defines a valid scope for which this tick rule is
		used f	
TickRuleProductComplex	N		es the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
		11	Scaled Simple Instrument
TrdType	N	Define	es the (TES) trade type for this tick rule scope.
		0	Regular Trade, refers to the tick rule table used
			for regular on book trading and is also used as
			the default for TES.
			Only TES trade types with a deviating tick rule
			table from the on book tick rule table of the

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional		Description
			corresponding TickRuleProductComplex are
			given explicitly in TrdType.
		1	Block Trade / Large in Scale (LIS)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		5	OTC
		7	Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index Futures Trade
		10	Block Trade At Market
		11	Xetra / Eurex Enlight triggered Trade
		12	Block QTPIP (Qualified Third Party Information
			Provider) Trade
		13	Delta Trade At Market
<tickrulesscopes> sequence</tickrulesscopes>	e ends		
<tickrules> sequence ends</tickrules>			
<pricerangerules> (optiona</pricerangerules>	l) sequence	starts	
NoPriceRangeRules	Ν		er of price range tables. See T7 Functional
			ence, section Price Range Table Basics.
PriceRangeRuleID	N	Table i	identifier.
PriceRangeProductComple	N	0	Simple Instrument
×		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
		11	Scaled Simple Instrument
StartPriceRange	Ν	Start o	f price range (inclusive).
EndPriceRange	N	End of	price range (non-inclusive).
PriceRangeValue	Υ		num allowable quote spread (absolute value).
			tionally required if PriceRangePercentage is
		absent	
PriceRangePercentage	Υ		num allowable quote spread (percentage value).
<pre></pre>	o ands	Condit	cionally required if PriceRangeValue is absent.
<pre><pricerangerules> sequenc</pricerangerules></pre>	e enas Y	Dofin	se if one cided quetes are allowed an entry. Oak
QuoteSideIndicator	Ţ		es if one sided quotes are allowed on entry. Only able for MarketSegmentSubType 1 = BTRF
			t and 2 = EBB Bucket.
		0	One-sided quote not allowed
<u> </u>		1	1

Product Snapshot N	Лessage – Eı	urex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description
		1 One-sided quote allowed
QuoteSideModelType	Y	Defines if a single sided quote rejection leads to a double sided quote rejection or cancellation. Not applicable for MarketSegmentSubType 1 = BTRF Bucket and 2 = EBB Bucket. O Single-sided quotes not supported Rejection of just one quote side leads to rejection or cancellation of both quote sides
		1 Single-sided quotes supported Rejection may affect only one quote side in a double sided quote
FastMarketPercentage	Y	Percentage by which range resulting from PriceRangeValue and PriceRangePercentage has to be extended to obtain the valid price range during Fast Market or Stressed Market Conditions in derivatives markets: 0 = no change to normal range, e.g. 80->80 50 = increase by half, e.g. 80->120 100 = range to be doubled, e.g. 80->160 More details are available in the T7 Functional Reference.
CheckMarketOrder	Y	Specifies if Market Orders will be checked against the available bid/ask price on the opposing side in specifc scenarios.
		0 Do Not Check
		1 Check
<hhiintervals> (optional) sed</hhiintervals>	quence start	S
NoHHIIntervals	Ν	Number of Herfindahl-Hirschman Index (HHI) intervals.
HHIIndicator	N	The HHIInterval value.
HHIIntervalEnd	N	The HHIInterval upper boundary (incl.), e.g. HHIIndicator = 1 for [0; HHIIntervalEnd ₁], HHIIndicator = n for (HHIIntervalEnd _(n-1) ; HHIIntervalEnd _n], for n > 1.
<hhiintervals> (optional) sed</hhiintervals>	quence ends	3
<basetrdgrules> group end</basetrdgrules>	S	
<basetrdgrulesderivatives></basetrdgrulesderivatives>	(optional) g	roup starts
<quotesizerules> sequence</quotesizerules>	starts	
NoQuoteSizeRules	N	
MinBidSize	Y	Minimum bid quantity (identical to minimum offer quantity).
MinOfferSize	Y	Minimum offer quantity (identical to minimum bid quantity).
FastMarketIndicator	Y	Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets.

Product Snapshot N	Message – Eu	urex T7	Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description	
		0	No
		1	Yes
<quotesizerules> ends</quotesizerules>			
<flexrules> sequence starts</flexrules>			
NoFlexProductEligibilities	N		
FlexProductEligibilityCompl	N	Define	s the strategy types available for user defined
ex		strate	
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndica	N	Define	s if user defined strategies are allowed.
tor		0	No
		1	Yes
<flexrules> sequence ends</flexrules>			
RoundLot	Υ	Minim	um tradable unit in derivatives markets.
<basetrdgrulesderivatives> (optional) group ends</basetrdgrulesderivatives>			
<basetrdgrulescash> (option</basetrdgrulescash>	nal) group b	oegins, a	always empty {}
<basetrdgrulescash> (option</basetrdgrulescash>	nal) group e	ends	
<matchrules> sequence sta</matchrules>	rts, used to d	convey	allocation rules for matching
NoMatchRules	N	Numb	er of match rules.
MatchRuleProductComplex	N	Indica	tes the instrument type.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		10	Commodity Strips
		11	Scaled Simple Instrument
MatchAlgorithm	N	Define	s the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)				
Field name	Optional		Description	
MatchType	Υ	If MatchType is not filled the same matching algorithm		
			for continuous trading and auction trades.	
		0 /	Auto Match (for continuous trading)	
		1	Call Auction (for auction trades)	
<matchrules> sequence end</matchrules>	ds			
<feeds> sequence starts</feeds>				
NoMDFeedTypes	N	Numbei	r of feeds.	
MDFeedType	N	Type of	feed.	
		0	High Incremental (unnetted feed)	
		1	High Snapshot (unnetted feed)	
		2	Low (netted feed)	
MDBookType N		Type of	book data.	
		1	Price Depth	
		2	Order Depth	
MarketDepth	Y		um number of available price levels (order book for the product.	
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).		
MDRecoveryTimeInterval	Υ	Recovery interval (duration of one cycle).		
PrimaryServiceLocationID	N	IP Address for Service A.		
PrimaryServiceLocationSub ID	N	Port number for IP address Service A.		
SecondaryServiceLocationl D	Y	IP Address Service B.		
SecondaryServiceLocationS ubID	Y	Port number for IP address Service B.		
<feeds> sequence ends</feeds>				

xiv. Product snapshot Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)

Product Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)			
Field name	Optional	Description	
MsgType	N	Always BU = Market Definition.	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
MarketID	N	Market Identifier Code as specified in ISO 10383. XEUR Eurex	
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.	
EffectiveBusinessDate	N	Current business date, e.g. 20131128.	
NextEffectiveBusinessDate	N	Next business date.	
MarketSegment	N	Product name, e.g. FDAX.	

Product Snapshot Mess	sage – Eurex	T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)		
Field name	Optional	Description		
MarketSegmentStatus	N	Defines if on-exchange trading on T7 is available for a product (=Active) or not (=Published). Reason for a published product can be for the following reasons: a The product is still traded on the current platform prior to migration, b) First trading day of the new product has not yet been reached, or c) the product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading.		
		0 Active		
		2 Published		
PartitionID	N	Partition of the product.		
CapacityGroupID	N	Capacity group identifier of the product.		
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.		
<derivativesdescriptor> (op</derivativesdescriptor>	tional) group			
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.		
MarketSegmentDesc	Υ	Product Description, e.g. OPT ON THE DAX INDEX.		
MarketSegmentSymbol	Υ	Product ISIN, e.g. DE0009653147.		
ParentMktSegmID	Y	Standard Eurex product types, e.g. FINX. For Product Pools the following values will be used: FIPS/EIPS/MIPS for Inter Product Spreads (IPS), BTRF for BTRF Buckets, EBB for EBB Buckets.		
USApproval	Y	Flag to identify whether product may be traded from the USA.		
		0 No approval		
		1 CFTC Approval		
		2 SEC Approval		
MarketSegmentType	Υ	0 Pool		
MarketSegmentSubType	Υ	0 Inter Product Spread		
		1 BTRF Bucket		
		2 EBB Bucket		
		3 Commodity Group		
DecaySplit	Y	0 None		
		1 Quarter		
		2 Season		
		3 Year		
MaxOffsetRFQExpireTime	Y	Defines the max expiry time in seconds describing when the RFQ session will be automatically terminated. RFQ expiry time based on exchange defined NegotiationDuration or by the requester shall be less than this. This attribute is computed as StartOfDayTime + MaxOffsetRFQExpiryTime.		
OffsetSTPEffectiveTime	Y	Defines the waiting period of the final STP deal inside Eurex EnLight in seconds.		

Product Snapshot Mess	age – Furex	T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)		
Field name	Optional	Description		
TslMarketGroupID	У	ID of the Transaction Size Limit (TSL) product group		
13iividi Ketal oupib	'	this product		
		belongs to.		
TslMarketGroup	Υ	Symbol of the Transaction Size Limit (TSL) product		
		group.		
IndependentSystemOperat	Υ	Name of the Independent System Operator (ISO) such		
or		as PJM, ERCOT, ISONE, NYISO, CAISO, etc.		
LocationID	Υ	Location/ nodes within the ISO which this product		
		covers such as Western Hub, Jersey Central Power, etc.		
ProductType	Υ	0 Day Ahead		
		1 Realtimet		
CommodityProductClass	Υ	Information about the hours covered by the product		
-		such as Peak, Off-Peak, 2x16, 7x8.		
CommodityUnit	Υ	Information about the load such as 5 MW, 25 MW, 50		
		MW.		
LocationType	Υ	Information about the type of Location such as Hub,		
		Zone, Generator node, Interface, Aggregate,		
		Scheduling Point, DefaultLAP, Price Point, Resource		
		Node, Sublap etc.		
MaxTradeVol	Υ	Maximum Order Quantity.		
MaxTradeVal	Υ	Maximum Order Value.		
MaxCalendarSpreadVol	Υ	Maximum Calendar Spread Quantity.		
MaxTESVol	Υ	Maximum TES Quantity.		
<quantityscalingfactors> (o</quantityscalingfactors>	otional) sequ	uence starts		
NoQuantityScalingFactors	N	Number of following valid quantity scaling factors for		
		scaled simple instruments.		
QuantityScalingFactor	N	A valid quantity scaling factor.		
<quantityscalingfactors> (o</quantityscalingfactors>	otional) sequ	uence ends		
<pre><derivativesdescriptor> (opt</derivativesdescriptor></pre>	ional) group	ends		
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	starts		
UnderlyingSecurityExchang	Υ	Market Identifier Code of the underlying as specified		
e		in ISO 10383.		
UnderlyingSymbol	Υ	Underlying security symbol, e.g. DAX.		
UnderlyingSecurityID	Υ	ISIN code of the underlying, e.g. DE0008469008.		
UnderlyingSecurityIDSourc	Υ	4 ISIN		
e				
UnderlyingPrevClosePX	Υ	Closing price of the underlying on the previous day.		
<underlyingdescriptor> (opt</underlyingdescriptor>	ional) group	ends		
<pre><instrumentscopes> (option</instrumentscopes></pre>				
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.		
InstrumentScopeOperator	N	Instrument scope operator.		
mod amendeopeoperator	1 N	0 Include		
InstrumentConneConneConnect. T	N I			
InstrumentScopeSecurityT	N	Type of security.		
ype		2 MLEG complex instrument		

Product Snanshot Mess	sage – Eurex	T7 Rele	eases 12.1 – 13.0 (13/05/2024 – 16/05/2024)
Field name	Optional	Description	
Tield Harrie	Optional	3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
Instruments and societies	Υ		
InstrumentScopeSecurityS ubType	Y		ard strategy type for complex instruments. The ng of integer values to the corresponding
ивтуре			gy types is available at www.eurexchange.com >
			ology > Eurex Exchange's T7 > Documents.
<instrumentscopes> sequer</instrumentscopes>	nce ends		
<relatedmarketsegments> (</relatedmarketsegments>		guence	starts
NoRelatedMarketSegment	N	•	er of market segments having a relationship
S	14		ne current entry.
RelatedMarketSegmentID	N		t segment identifier.
MarketSegmentsRelations	N		es the type of the relationship.
hip		0	Cash leg for volatility strategies.
'		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
All O D I IS		4	Commodity Group
AllowOneProductStrip	Υ	0	One Product Strip Not Allowed
		1	One Product Strip Allowed
<relatedmarketsegments> s</relatedmarketsegments>	•	ds	
<basetrdgrules> group star</basetrdgrules>			
<tickrules> sequence starts</tickrules>		ı	
NoTickRules	N		er of tick rules defining the price step table for
			oduct. See T7 Functional Reference, section
Ti-LD-L-ID	N.I.	Limit F	
TickRuleID	N		Step Table identifier. This is used to identify all
			les that belong to the same price step table alias le table. A price step table may consist of one or
			tick rules with the same TickRuleID.
StartTickPriceRange	N		g price range for specified tick increment
Start Hechange	14	(inclus	
EndTickPriceRange	N		g price range for the specified tick increment
- 0-		_	nclusive).
TickIncrement	N		crement for stated price range. Specifies the
		valid p	rice increments at which quotes or trades for an
		instrui	ment of the product can be entered.
<tickrulesscopes> (optional</tickrulesscopes>) sequence s	starts	
NoTickRuleScopes	N		er of tick rule scope definitions.
			ombination of TickRuleProductComplex and
			be defines a valid scope for which this tick rule is
		used f	
TickRuleProductComplex	N		es the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy

Product Snapshot Mess	sage – Eurex	T7 Rele	eases 12.1 – 13.0 (13/05/2024 – 16/05/2024)
Field name	Optional	Description	
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
		11	Scaled Simple Instrument
		12	Non-Standard Volatility Strategy
TrdType	N	Define	es the (TES) trade type for this tick rule scope.
		0	Regular Trade, refers to the tick rule table used
			for regular on book trading and is also used as
			the default for TES.
			Only TES trade types with a deviating tick rule
			table from the on book tick rule table of the
			corresponding TickRuleProductComplex are
		1	given explicitly in TrdType.
		1	Block Trade / Large in Scale (LIS)
		3	Exchange For Swap (EFS)
		4	OTC
		6	Vola Trade
		7	EFP-Fin Trade
		8	EFP-Index Futures Trade
		9	Block Trade At Market
		10	Xetra / Eurex Enlight triggered Trade
		11	Block QTPIP (Qualified Third Party Information
		12	Provider) Trade Delta Trade At Market
<tickrulesscopes> sequence</tickrulesscopes>	a ands	12	Delta Hade At Ivial Ket
<tickrules> sequence ends</tickrules>	e enus		
<pre><pricerangerules> (optional)</pricerangerules></pre>	l) seguence «	starts	
NoPriceRangeRules	N	1	er of price range tables. See T7 Functional
Not ricelangelates	11		ence, section Price Range Table Basics.
PriceRangeRuleID	N		identifier.
PriceRangeProductComple	N	0	Simple Instrument
X		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
I .			

Product Snapshot Mess	sage – Eurex	T7 Rele	ases 12.1 – 13.0 (13/05/2024 – 16/05/2024)
Field name	Optional	Description	
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
		11	Scaled Simple Instrument
		12	Non-Standard Volatility Strategy
StartPriceRange	N	Start o	f price range (inclusive).
EndPriceRange	N	End of	price range (non-inclusive).
PriceRangeValue	Υ	Maxim	um allowable quote spread (absolute value).
		Condit	ionally required if PriceRangePercentage is
		absent	
PriceRangePercentage	Y		um allowable quote spread (percentage value).
«Duine Damme Duller» an ann an		Condit	ionally required if PriceRangeValue is absent.
<pricerangerules> sequence</pricerangerules>	ı	D - C	
QuoteSideIndicator	Y		s if one sided quotes are allowed on entry. Only able for MarketSegmentSubType 1 = BTRF
			and 2 = EBB Bucket.
		0	One-sided quote not allowed
		1	One-sided quote allowed
QuoteSideModelType	Υ		s if a single sided quote rejection leads to a
Quotesiacivioacitype			e sided quote rejection or cancellation. Not
			able for MarketSegmentSubType 1 = BTRF
			and 2 = EBB Bucket.
		0	Single-sided quotes not supported Rejection of
			just one quote side leads to rejection or
			cancellation of both quote sides
		1	Single-sided quotes supported Rejection may
			affect only one quote side in a double sided
FastMarketPercentage	V	Percer	quote htage by which range resulting from
Tustiviar Retrief erecittage	'		angeValue and PriceRangePercentage has to be
			led to obtain the valid price range during Fast
			t or Stressed Market Conditions in derivatives
		marke	ts:
			change to normal range, e.g. 80->80
			crease by half, e.g. 80->120
			range to be doubled, e.g. 80->160
		Refere	details are available in the T7 Functional
		Kelele	TICE.
CheckMarketOrder	Υ	Specifi	es if Market Orders will be checked against the
			ole bid/ask price on the opposing side in specifc
		scenar	
		0	Do Not Check
		1	Check
<hhiintervals> (optional) se</hhiintervals>	quence start	:S	

	_	T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)		
Field name	Optional	Description		
NoHHIIntervals	N	Number of Herfindahl-Hirschman Index (HHI) intervals.		
HHIIndicator	N	The HHIInterval value.		
HHIIntervalEnd	N	The HHIInterval upper boundary (incl.), e.g. HHIIndicator = 1 for [0; HHIIntervalEnd ₁], HHIIndicator = n for (HHIIntervalEnd _(n-1) ; HHIIntervalEnd _n], for n > 1		
<hhllntervals> (optional) sed</hhllntervals>	quence ends	5		
<basetrdgrules> group end</basetrdgrules>	S			
<basetrdgrulesderivatives></basetrdgrulesderivatives>	(optional) g	roup starts		
<quotesizerules> sequence</quotesizerules>	starts			
NoQuoteSizeRules	N			
MinBidSize	Υ	Minimum bid quantity (identical to minimum offer quantity).		
MinOfferSize	Υ	Minimum offer quantity (identical to minimum bid quantity).		
FastMarketIndicator	Υ	Indicates if the values are specific to Fast Market or to Stressed Market Conditions in derivatives markets.		
		0 No		
		1 Yes		
<quotesizerules> ends</quotesizerules>				
<flexrules> sequence starts</flexrules>				
NoFlexProductEligibilities	Ν			
FlexProductEligibilityCompl	Ν	Defines the strategy types available for user defined		
ex		strategies.		
		1 Standard Option Strategy		
		2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		4 Futures Spread		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7 Pack and Bundle		
		8 Strip		
		9 Flexible Instrument		
		12 Non-Standard Volatility Strategy		
Flow Drode set Flies bility and is a	N	, , ,		
FlexProductEligibilityIndica tor	IN	Defines if user defined strategies are allowed.		
toi		0 No		
.EL D.L.		1 Yes		
<flexrules> sequence ends</flexrules>	.,,	Inc.		
RoundLot	Υ	Minimum tradable unit in derivatives markets.		
<basetrdgrulesderivatives></basetrdgrulesderivatives>		·		
<basetrdgrulescash> (option</basetrdgrulescash>				
<basetrdgrulescash> (optic</basetrdgrulescash>				
<matchrules> sequence star</matchrules>	rts, used to	convey allocation rules for matching		

Product Snapshot Mess	age – Eurex	T7 Rele	eases 12.1 – 13.0 (13/05/2024 <i>–</i> 16/05/2024)	
Field name	Optional	Description		
NoMatchRules	 N	Number of match rules.		
MatchRuleProductComplex	N	Indicates the instrument type.		
·		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		10	Commodity Strips	
		11	Scaled Simple Instrument	
			·	
Natale Alexanithus	N.I.	12	Non-Standard Volatility Strategy sthe order allocation method.	
MatchAlgorithm	N		1	
		0	Price-time	
		1	Pro-rata	
		2	Time pro-rata	
MatchType	Υ		chType is not filled the same matching algorithm	
			d for continuous trading and auction trades.	
		0	Auto Match (for continuous trading)	
	1	1	Call Auction (for auction trades)	
<matchrules> sequence end</matchrules>	IS			
<feeds> sequence starts</feeds>	<u> </u>	l		
NoMDFeedTypes	N		er of feeds.	
MDFeedType	N		f feed.	
		0	High Incremental (unnetted feed)	
		1	High Snapshot (unnetted feed)	
		2	Low (netted feed)	
MDBookType	N		f book data.	
		1	Price Depth	
		2	Order Depth	
MarketDepth	Υ		num number of available price levels (order book	
MarketDepthTimeInterval	Y		for the product. g interval for low bandwidth feeds (0=no	
iviai ketbepti i i ilieliitei val	ſ	netting	_	
MDRecoveryTimeInterval	Υ		ery interval (duration of one cycle).	
PrimaryServiceLocationID	N		ress for Service A.	
PrimaryServiceLocationSub	N	Port n	umber for IP address Service A.	
SecondaryServiceLocationI D	Υ	IP Add	ress Service B.	
SecondaryServiceLocationS ubID	Υ	Port n	umber for IP address Service B.	

Product Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)				
Field name Optional Description				
<feeds> sequence ends</feeds>				

3.1.2 Instrument snapshot message and Instrument incremental message

Files: IS_MarketSegmentID_YYYYMMDD.csv and II_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The instrument snapshot message describes both simple and complex instruments available at start-of-day. One message per instrument is sent.

The instrument incremental message is used to report additions of complex instruments to the reference data.

i. Instrument snapshot and Instrument incremental Releases 1.0 – 1.2 (03/12/2012 – 22/11/2013)

-	_		rument Incremental Message – Eurex T7 Releases 1.0 –	
1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)				
Field name	Optional	Description		
MsgType	N	d	Security Definition for Instrument snapshot message	
		BP	Security Definition Update Report for Instrument	
			incremental message	
MsgSeqNum	N	Contiguous across all messages on the reference da		
			hot feed regardless of message type. See Eurex Market	
			rence Data Interfaces - Manual, section General	
		structure of the snapshot cycle.		
SecurityUpdateAct	N	Intrad	ay creation or deletion of complex instruments.	
ion (only for		0	Add	
Instrument		1	Delete	
incremental				
message)	N.I.	Th		
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
CocurityIDCourse	N			
SecurityIDSource			s M = Marketplace-assigned identifier.	
<securityalt> (option</securityalt>	•			
NoSecurityAltID	N	Always 1.		
SecurityAltID	N	Contract ID from the Eurex Legacy System (4 Bytes).		
SecurityAltIDSourc	N	Always M = Marketplace-assigned identifier.		
е				
<securityalt> (option</securityalt>	<securityalt> (optional) sequence ends</securityalt>			
SecurityType	N	Type of security.		
		0	Option	
		1	Future	
		2	Complex instrument	
SecuritySubType Y		Standa	ard strategy type for complex instruments. See	
			cts and Instruments T7/FX and instrumentSubTypes csv	
		file.		

			ument Incremental Message – Eurex T7 Releases 1.0 – 012 and 10/06/2013 – 22/11/2013)	
Field name	Optional	1 03/12/2	Description	
ProductComplex	N	Type of instrument.		
Troducteomplex	14		Simple Instrument	
			Standard Option Strategy	
			Non-Standard Option Strategy	
		-	Volatility Strategy	
Consulta Fuels as as	V		Futures Spread	
SecurityExchange	Y	Market Identifier Code (ISO 10383), used to identify an instrument of a cooperation partner.		
<simpleinstrument[< td=""><td>Descriptor> (</td><td>optional)</td><td>group starts (appears for SecurityType = 0 Option or</td></simpleinstrument[<>	Descriptor> (optional)	group starts (appears for SecurityType = 0 Option or	
1 Future)				
MaturityDate	N	Actual e	expiration day of the instrument (YYYYMMDD).	
MaturityMonthYea	N		on month (YYYYMM). Note that the actual expiration	
r			vided by MaturityDate may be in a different month.	
StrikePrice	Υ		rice, e.g. 52.00.	
StrikePricePrecisio	Υ		um number of decimal points for the strike price. Only	
n			relevant for display purposes.	
PricePrecision	Υ		decimals.	
ContractMultiplier	Υ	Contrac	ct size, e.g. 100.	
PutOrCall	utOrCall Y Defines		if instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	corporate actions or events. T		of an option. The version changes as a result of ate actions or events. The "new" option gets version e "old" version gets a higher number and may exist	
		temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.		
ExerciseStyle	Υ		mily of an option.	
		—	European	
			American	
OrigStrikePrice	Υ	l l	l strike price prior to corporate action, e.g. 5.20.	
ContractGeneratio nNumber	Y	Contract generation.		
LowExercisePriceO	Y	LEPO FI	aσ	
ptionIndicator	'		No	
		-	Yes	
Dio akTro do Eli elle ille	N I			
BlockTradeEligibilit yIndicator	N		rade flag.	
ymalcator			No Yes	
	.,		Yes	
ValuationMethod	Υ		onal or futures margin style.	
		-	Premium Style	
			Futures Style Mark-to-Market	
SettlMethod	Υ		ent type.	
		0	Cash	

		and Instrument Incremental Message – Eurex T7 Releases 1.0 – n 03/12/2012 and 10/06/2013 – 22/11/2013)		
Field name	Optional	Description		
	- p	1 Physical		
SettlSubMethod	Υ	Physical settlement type.		
		0 Shares		
		1 Derivatives		
		2 Payment Versus Payment		
		3 Notional		
		4 Cascade		
		5 Other		
<events> (optional)</events>	L sequence sta			
NoEvents	N	Always 1.		
EventType	N	7 Last Eligible Trade Date		
EventDate	N	YYYYMMDD		
<events> (optional)</events>				
· · · · · · · · · · · · · · · · · · ·	•	optional) group ends		
<u> </u>		Group> (optional) group starts (appears for SecurityType = 2		
Complex instrumen	•	310up (optional) group starts (appears for Security type – 2		
TransactTime	Y	Creation time of complex instruments (nanoseconds since		
Transactime		Unix Epoch (01.01.1970)). This field is empty for deletions of		
		complex instruments.		
SecurityDesc	N	The format depends on the type of instrument:		
		PROD represents the product symbol		
		MONYY stands for the expiration month		
		IST stands for the short name of the instrument sub-type		
		(see Products and Instruments T7/FX and		
		instrumentSubTypes csv file) Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO		
		Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO		
		, ,		
		Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO		
Instruction Company	augus start	Future spreads: PROD.S.MONYY.MONYY		
<pre><instrmtleggrp> se</instrmtleggrp></pre>	·			
NoLegs	N	Number of legs.		
LegSecurityID	N	SecurityID of the instrument which is part of the complex		
LegSecurityIDSour	N	instrument.		
ce	IN	Always M = Marketplace-assigned identifier.		
LegSide	N	0 Buy		
8		1 Sell		
LegRatioQty	N	The ratio of quantity for this individual leg relative to the		
		entire multileg security.		
		For details on the leg ratio rules, please refer to the		
		Functional Reference Manual.		
		The quantity for the leg of an order can be calculated as		
		LegRatioQty x OrderQty (ETI) = the Leg quantity.		

_		and Instrument Incremental Message – Eurex T7 Releases 1.0 – 03/12/2012 and 10/06/2013 – 22/11/2013)	
Field name	Optional	Description	
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy.	
<pre><instrmtleggrp> se</instrmtleggrp></pre>	quence ends	5	
<complexinstrumer< td=""><td>ntDescriptor></td><td>> (optional) group ends</td></complexinstrumer<>	ntDescriptor>	> (optional) group ends	
MinPriceIncremen t	Y	Defines the minimum increment for trade prices in ticks (tick size). This value is identical for all simple instruments of a product.	
MinPriceIncremen tAmount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all simple instruments of a product.	
SecurityStatus	N	Defines if product is still traded on Eurex classic (Published) or on NTA (Active). Instruments may also be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active. Active instruments can expire or be suspended which is conveyed with the same field but only within intraday state change messages. O Active 3 Published	
PrevAdjustedOpen	Υ	Previous day's adjusted open interest.	
Interest			
PrevUnadjustedO penInterest	Υ	Previous day's unadjusted open interest.	
PrevSettlPx	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments.	
PrevClosePx	Υ	Previous day's closing price.	
<marketsegmentgrp< td=""><td>o> sequence</td><td>starts</td></marketsegmentgrp<>	o> sequence	starts	
NoMarketSegment s	N	Always 1.	
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.	
ImpliedMarketIndi	Υ	Defines the matching method.	
cator		Not implied. Direct matching: the instrument is exclusively matched in its own order book.	
		 Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching. 	
MultilegModel	Y	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security 1 User-defined multileg security	
<pricerangerules> (</pricerangerules>	optional) se	quence starts	
NoPriceRangeRule s	N	Always 1.	

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)			
Field name	Optional Description		
PriceRangeRuleID	N Reference to table identifier from product level mess		
<pricerangerules> (optional) sequence ends</pricerangerules>			
<marketsegmentgrp> sequence ends</marketsegmentgrp>			

ii. Instrument snapshot and Instrument incremental Release 3.0 (23/11/2015 – 18/11/2016)

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional		Description	
MsgType	N	d	Security Definition for Instrument snapshot message	
		BP	Security Definition Update Report for Instrument incremental message	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See <u>Eurex Market + Reference Data Interfaces - Manual</u> , section General structure of the snapshot cycle.		
SecurityUpdateAct ion (only for Instrument incremental message)	N	Intraday creation of complex instruments. Always A = Add.		
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	Ν	Always M = Marketplace-assigned identifier.		
<securityalt> (option</securityalt>	nal) sequenc	e starts		
NoSecurityAltID	Ν	Always 1.		
SecurityAltID	Ν	Contract ID from the Eurex Legacy System (4 Bytes).		
SecurityAltIDSourc e	N	Always M = Marketplace-assigned identifier.		
<securityalt> (option</securityalt>	nal) sequenc	e ends		
SecurityType	N	Type of security.		
		0	Option	
		1	Future	
		2	Complex instrument	
SecuritySubType	Y	Standard strategy type for complex instruments. See instrumentSubTypes csv file in Products and Instruments T7/FX .		
ProductComplex	Ν	Type c	of instrument.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	

Instrument Snapsl	not Message		strument Incremental Message – Eurex T7 Release 3.0 1/2015 – 18/11/2016)		
Field name	Optional		Description		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
SecurityExchange	Υ		it Identifier Code (ISO 10383), used to identify an		
SecurityExeriarise	'		ment of a cooperation partner.		
<simpleinstrument[< td=""><td>Descriptor> (</td><td>•</td><td>l) group starts (appears for SecurityType = 0 Option or</td></simpleinstrument[<>	Descriptor> (•	l) group starts (appears for SecurityType = 0 Option or		
1 Future)			20 mb m (26 km m m m m m m m m m m m m m m m m m m		
MaturityDate	N	Actual	expiration day of the instrument (YYYYMMDD).		
MaturityMonthYea	N		tion month (YYYYMM). Note that the actual expiration		
r			ovided by MaturityDate may be in a different month.		
StrikePrice	Υ	Strike	price, e.g. 52.00.		
StrikePricePrecisio	Υ	Maxim	num number of decimal points for the strike price. Only		
n			nt for display purposes.		
PricePrecision	Υ	Displa	y decimals.		
ContractMultiplier	Υ	Contract size, e.g. 100.			
PutOrCall	Υ	Define	es if instrument is a put or call.		
		0	Put		
		1	Call		
OptAttribute	Υ	Versio	n of an option. The version changes as a result of		
	•		rate actions or events. The "new" option gets version		
		zero, the "old" version gets a higher number and may exist			
		tempo	orarily in parallel until it is delisted. Delisting is done if		
			en interest exists for the Call and Put. For a new version		
			unique SecurityID is introduced.		
ExerciseStyle	Y		amily of an option.		
		0	European		
		1	American		
OrigStrikePrice	Υ	Origin	al strike price prior to corporate action, e.g. 5.20.		
ContractGeneratio	Υ	Contra	act generation.		
nNumber					
LowExercisePriceO	Υ	LEPO I			
ptionIndicator		0	No		
		1	Yes		
BlockTradeEligibilit	N	Block	trade flag.		
yIndicator		0	No		
		1	Yes		
ValuationMethod	Υ	Traditi	ional or futures margin style.		
		0 Premium Style			
		1	Futures Style Mark-to-Market		
SettlMethod	Υ	-	ment type.		
	•	0	Cash		
		1	Physical		
SettlSubMethod	Υ	-	al settlement type.		
Jetti Jubivieti 100	Ī	FIIYSIC	ai setuement type.		

Instrument Snapsl	not Message		strument Incremental Message – Eurex T7 Release 3.0 1/2015 – 18/11/2016)	
Field name	Optional		Description	
		0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3 Notional		
		4	Cascade	
		5	Other	
<events> (optional) :</events>	sequence sta	arts		
NoEvents	N			
EventType	N	0	Last Eligible Trade Date	
EventDate	N	YYYYN	MMDD	
<events> (optional) :</events>	sequence er	nds		
<simpleinstrument[< td=""><td>Descriptor> (</td><td>optiona</td><td>al) group ends</td></simpleinstrument[<>	Descriptor> (optiona	al) group ends	
<complexinstrumer< td=""><td>•</td><td>Group></td><td>(optional) group starts (appears for SecurityType = 2</td></complexinstrumer<>	•	Group>	(optional) group starts (appears for SecurityType = 2	
TransactTime	Υ	Creati	on time of complex instruments (nanoseconds).	
SecurityDesc	N	The format depends on the type of instrument:		
			represents the product symbol	
			Y stands for the expiration month	
		IST stands for the short name of the instrument sub-type		
		(see instrumentSubTypes csv file in Products and		
		Instruments T7/FX) Standard options strategies:		
		PROD.O.YYMMDD.IST.SEQ-NO		
		Non-standard options strategies:		
		PROD.N.YYMMDD.SEQ-NO		
		Options volatility strategies:		
		PROD.V.YYMMDD.IST.SEQ-NO		
		Future spreads:		
			.S.MONYY.MONYY	
<instrmtleggrp> se</instrmtleggrp>	·	1		
NoLegs	N		per of legs.	
LegSymbol	N		ct identifier (MarketSegmentID) of the leg security.	
LegSecurityID	N	instru		
LegSecurityIDSour	N	Alway	s M = Marketplace-assigned identifier.	
ce				
LegSide	N	0	Buy	
		1	Sell	
LegRatioQty	N	The ratio of quantity for this individual leg relative to the		
		entire multileg security.		
		For details on the leg ratio rules, please refer to the		
		Functional Reference Manual. The quantity for the leg of an order can be calculated as		
		The quantity for the leg of an order can be calculated as LegRatioQty X OrderQty (ETI) = the Leg quantity.		

Instrument Snapsl	not Message	e and Instrument Incremental Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description		
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy		
<pre><instrmtleggrp> se</instrmtleggrp></pre>	quence ends	5		
<complexinstrumer< td=""><td>tDescriptor</td><td>> (optional) group ends</td></complexinstrumer<>	tDescriptor	> (optional) group ends		
MinPriceIncremen t	Y	Defines the minimum increment for trade prices in ticks (tick size). This value is identical for all simple instruments of a product.		
MinPriceIncremen tAmount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all simple instruments of a product.		
SecurityStatus	N	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages. O Active 1 Inactive 4 Published		
PrevAdjustedOpen Interest	Y	Previous day's adjusted open interest.		
PrevUnadjustedO penInterest	Y	Previous day's unadjusted open interest.		
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments.		
<marketsegmentgr< td=""><td>o> sequence</td><td>estarts</td></marketsegmentgr<>	o> sequence	estarts		
NoMarketSegment s	N	Always 1.		
MarketSegmentID	Ν	Product identifier or product pool identifier, e.g. 89.		
ImpliedMarketIndi cator	Y	Defines the matching method. O Not implied. Direct matching: the instrument is exclusively matched in its own order book. 1 Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.		
MultilegModel <pricerangerules> (</pricerangerules>	Y optional) se	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security 1 User-defined multileg security		

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)					
Field name	Field name Optional Description				
NoPriceRangeRule	N	N Always 1.			
S					
PriceRangeRuleID	N Reference to table identifier from product level messages.				
<pricerangerules> (optional) sequence ends</pricerangerules>					
<marketsegmentgrp> sequence ends</marketsegmentgrp>					

iii. Instrument snapshot and Instrument incremental Release 4.0 (21/11/2016 – 16/06/2017)

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)					
Field name	Optional		Description		
MsgType	N	d	Security Definition for Instrument snapshot message		
		BP	Security Definition Update Report for Instrument		
			incremental message		
MsgSeqNum	N		uous across all messages on the reference data		
			not feed regardless of message type. See Eurex Market		
			rence Data Interfaces - Manual, section General		
			ure of the snapshot cycle.		
SecurityUpdateAct	N	Intrad	ay creation of complex instruments. Always A = Add.		
ion (only for Instrument					
incremental					
message)					
SecurityID	N	The in	The instrument identifier uniquely identifies an instrument,		
		e.g. 72057800196358145.			
SecurityIDSource	N	Always M = Marketplace-assigned identifier.			
<securityalt> (option</securityalt>	nal) sequenc	quence starts			
NoSecurityAltID	N	Number of alternate identifiers.			
SecurityAltID	N	Altern	ate instrument identifier.		
SecurityAltIDSourc	N	4	ISIN		
е		M Marketplace-assigned identifier			
<securityalt> (option</securityalt>	nal) sequenc	e ends			
SecurityType	N	Type c	of security.		
		0	Option		
		1	Future		
		2	Complex instrument		
SecurityStatus	N	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed until they expire but as inactive.			

Instrument Snapsh	not Message	and Instrument Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description		
	·	Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within		
		intraday state change messages.		
		0 Active		
		1 Inactive		
		4 Published		
SecurityDesc	Y	The format depends on the type of instrument:		
		PROD represents the product symbol MONYY stands for the expiration month		
		IST stands for the expiration month.		
		(see Products and Instruments T7/FX and		
		instrumentSubTypes csv file)		
		Standard options strategies:		
		PROD.O.YYMMDD.IST.SEQ-NO		
		Non-standard options strategies:		
		PROD.N.YYMMDD.SEQ-NO		
		Options volatility strategies:		
		PROD.V.YYMMDD.IST.SEQ-NO		
		Future spreads:		
		PROD.S.MONYY.MONYY		
		Flexible options:		
		PROD FI YYYYMMDD CS AM P 101.82 0		
		Flexible futures:		
		PROD FI YYYYMMDD CS		
SecurityExchange	Υ	Market Identifier Code (ISO 10383), used to identify an		
		instrument of a cooperation partner.		
<pre><derivativesdescrip< pre=""></derivativesdescrip<></pre>	tor> (option			
CFICode	N	Indicates the type of security using ISO 10962 standard.		
SecuritySubType	Υ	Standard strategy type for complex instruments. The		
		mapping of integer values to the corresponding strategy		
		types is published on the Eurex website. See Products and Instruments T7/FX and instrumentSubTypes csv file.		
ProductComplex	N	0 Simple Instrument		
Troducteomplex	I N	1 Standard Option Strategy		
		2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		4 Futures Spread		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7 Pack and Bundle		
		8 Strip		
		9 Flexible Instrument		
•	Descriptor> (optional) group starts (appears for SecurityType = 0 Option or		
1 Future)				

Instrument Snapsh	not Message	and Instrument Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description		
MaturityDate	N	Actual expiration day of the instrument (YYYYMMDD).		
MaturityMonthYea	N	Expiration month (YYYYMM). Note that the actual expiration		
r		day provided by MaturityDate may be in a different month.		
StrikePrice	Υ	Strike price, e.g. 52.00.		
StrikePricePrecisio	Υ	Maximum number of decimal points for the strike price. Only		
n		relevant for display purposes.		
InstrumentPricePr ecision	Y	Display decimals.		
ContractMultiplier	Υ	Contract size, e.g. 100.		
PutOrCall	Υ	Defines if instrument is a put or call.		
		0 Put		
		1 Call		
OptAttribute	Y	Version of an option. The version changes as a result of		
		corporate actions or events. The "new" option gets version		
		zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if		
		no open interest exists for the Call and Put. For a new version		
		zero a unique SecurityID is introduced.		
ExerciseStyle	Υ	Style family of an option.		
		0 European		
		1 American		
OrigStrikePrice	Υ	Original strike price prior to corporate action, e.g. 5.20.		
ContractGeneratio	Υ	Contract generation.		
nNumber				
LowExercisePriceO	Υ	LEPO Flag.		
ptionIndicator		0 No		
		1 Yes		
BlockTradeEligibilit yIndicator	Υ	Always empty.		
ValuationMethod	N	Traditional or futures margin style.		
		0 Premium Style		
		1 Futures Style Mark-to-Market		
SettlMethod	N	Settlement type.		
		0 Cash		
		1 Physical		
SettlSubMethod	Υ	Physical settlement type.		
		0 Shares		
		1 Derivatives		
		2 Payment Versus Payment		
		3 Notional		
		4 Cascade		
		5 Other		
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures and total return futures instruments.		

Instrument Snapsh	not Message		strument Incremental Message – Eurex T7 Release 4.0	
Field name	Optional	(21/11/2016 – 16/06/2017)		
Symbol	Ү	Description FlipId/FlexId, only for flexible instruments.		
-		<u> </u>	-	
<pre><simpleinstrumentdescriptor> (optional) group ends </simpleinstrumentdescriptor></pre> <pre><complexinstrumentdescriptorgroup> (optional) group starts (appears for SecurityType = 2</complexinstrumentdescriptorgroup></pre>				
Complex instrument	t)		(optional) group starts (appears for SecurityType – 2	
<pre><instrmtleggrp> se</instrmtleggrp></pre>		1		
NoLegs	N		er of legs.	
LegSymbol	Υ	Produ	ct identifier (MarketSegmentID) of the leg security.	
LegSecurityID	N	Instru	ment identifier (SecurityID) of the leg security.	
LegSecurityIDSour ce	N	Alway	s M = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument	
		1	Underlying leg	
LegSide	N	0	Buy	
		1	Sell	
LegRatioQty	N		tio of quantity for this individual leg relative to the	
Legitatioqty	14		multileg security.	
		ł.	tails on the leg ratio rules, please refer to the	
			onal Reference Manual.	
		Į.	uantity for the leg of an order can be calculated as	
		LegRatioQty X OrderQty (ETI) = the Leg quantity.		
LegPrice	Υ	Price for the leg instrument. Used for the underlying leg of a		
			ity Strategy.	
<pre><instrmtleggrp> se</instrmtleggrp></pre>	quence end:	5		
<complexinstrumer< td=""><td>tDescriptor</td><td colspan="3">optional) group ends</td></complexinstrumer<>	tDescriptor	optional) group ends		
TransactTime	Υ	Creation time of flexible or complex instruments		
		(nanoseconds).		
<derivativesdescrip< td=""><td>tor> (option</td><td colspan="3">al) group ends</td></derivativesdescrip<>	tor> (option	al) group ends		
<cashdescriptor> (o</cashdescriptor>	ptional) gro	pup starts, always empty {}		
<cashdescriptor> (o</cashdescriptor>	ptional) gro	up ends		
<events> (optional) :</events>	sequence sta	arts		
NoEvents	N	Numb	er of events.	
EventType	N	0	Last Eligible Trade Date	
, , , , , , , , , , , , , , , , , , ,		1	First Eligible Trade Date	
EventDate	N	YYYYN		
<events> (optional) :</events>			····- <u>-</u> -	
MinPriceIncremen	Y	ı	es the minimum increment for trade prices in ticks (tick	
t	'	size).		
_		This value is identical for all simple instruments of a product.		
MinPriceIncremen	Υ		es the minimum increment for trade prices in clearing	
tClearing	'	notation (clearing tick size). Used for products to distinguish		
		between tick sizes for trading and clearing notation, e.g. Tota		
		Return Futures.		
MinPriceIncremen	Υ	Defines the minimum price movement in the respective		
tAmount		currency (tick value).		

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optional	Description		
		This value is identical for all simple instruments of a product.		
<marketsegmentgrp< td=""><td>o> sequence</td><td>starts</td></marketsegmentgrp<>	o> sequence	starts		
NoMarketSegment	N	Always 1.		
S				
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
ImpliedMarketIndi	Υ	Defines the matching method.		
cator		0 Not implied. Direct matching: the instrument is		
		exclusively matched in its own order book.		
		1 Both implied-in and implied-out. Synthetic matching:		
		the instrument is considered for implied-in and		
		implied-out matching.		
MultilegModel	Υ	Defines if instrument is predefined by the exchange (=0) or		
		user defined (=1). User defined instruments are deleted at		
		the end of the day if the order book is empty. O Pre-defined multileg security		
		User-defined multileg security		
PriceType	Y	<u> </u>		
	Y	Always emtpy.		
PostTradeAnonym ity	Y	Always emtpy.		
	optional) seg	uence starts, always empty []		
<quotesizerules> (c</quotesizerules>	•	1 0 ==		
<pre><pricerangerules> (</pricerangerules></pre>				
NoPriceRangeRule	N	Always 1.		
S		· ·······-y- ··		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pricerangerules> (optional) sequence ends</pricerangerules>				
<marketsegmentgrp< td=""><td colspan="4"><marketsegmentgrp> sequence ends</marketsegmentgrp></td></marketsegmentgrp<>	<marketsegmentgrp> sequence ends</marketsegmentgrp>			

iv. Instrument snapshot and Instrument incremental Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 6.0 –					
		6.1 (04/	/12/2017 – 30/11/2018)		
Field name	Optional	Description			
MsgType	N	d	Security Definition for Instrument snapshot message		
		BP	Security Definition Update Report for Instrument		
			incremental message		
MsgSeqNum	Ν	Contiguous across all messages on the reference data			
		snapshot feed regardless of message type. See T7 Market and			
		Reference Data Interfaces – Manual, section General structure			
		of the snapshot cycle.			
SecurityUpdateActi	N	Intraday creation of complex instruments. Always A = Add.			
on (only for					
Instrument					

mstrument snapsno	or iviessage		rument Incremental Message – Eurex T7 Releases 6.0 – /12/2017 – 30/11/2018)	
Field name	Optional	Description		
incremental				
message)				
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	N		s M = Marketplace-assigned identifier.	
<securityalt> (option</securityalt>	ial) seguenc		, <u> </u>	
NoSecurityAltID	N N	Number of alternate identifiers.		
SecurityAltID	N	Altern	ate instrument identifier.	
SecurityAltIDSource	N	4	ISIN	
,		М	Marketplace-assigned identifier	
<securityalt> (option</securityalt>	ial) seguenc		The state of the s	
SecurityType	N		of security.	
J C C C C C C C C C C C C C C C C C C C		0	Option	
		1	Future	
		2	Complex (multi leg) instrument	
		3	Variance futures (since 6.1)	
		4	Total return futures (since 6.1)	
		5	Common stock	
		6	Bond	
		7 8	Trade at reference price (since 6.1)	
			Exchange traded fund	
		9	Exchange traded commodity	
		10	Exchange traded note	
		11 Other		
SecurityStatus	Z	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed until the expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages. O Active 1 Inactive. 4 Published		
SecurityDesc	N	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN		

Instrument Snapsh	ot Message a		rument Incremental Message – Eurex T7 Releases 6.0 – 12/2017 – 30/11/2018)	
Field name	Optional		Description	
		Standar	rd options strategies:	
		ł	D.YYMMDD.IST.SEQ-NO	
		ł	andard options strategies:	
		ł	N.YYMMDD.SEQ-NO	
		ł	s volatility strategies:	
		PROD.V.YYMMDD.IST.SEQ-NO		
		Future spreads:		
		į.	S.MONYY.MONYY	
		ļ	oduct spreads:	
			YYMMDD.IST.SEQ-NO	
		ļ	rd future strategies:	
		ł	TYYMMDD.IST.SEQ-NO	
		ł	Bundles:	
		ļ	B.MONYY.IST	
			5.0000011.131	
		Strip:	WMMDD SEO NO	
		į.	TYYMMDD.SEQ-NO	
		Į.	e options:	
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG		
		Flexible futures: PROD FI YYYYMMDD SM		
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is		
			rciseStyle (EU = European, AM = American), VN is the	
			number OptAttribute, IST is the name of the	
			ySubType and SEQ-NO is a unique sequence number of	
		_	cters per product.	
			nd FI the date YYYYMMDD is the expiration or	
		Maturit	yDate. For strategies O, N, V, F, Inter product spreads	
		1	rips T the date YYMMDD is the creation date.	
SecurityExchange	Υ		Identifier Code (ISO 10383). Used, for derivatives, to	
B 1 (C 1	N.		an instrument of a co-operation partner.	
ProductComplex	N		instrument.	
			Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
			Volatility Strategy	
			Futures Spread	
			Inter-Product Spread	
			Standard Futures Strategy	
			Pack and Bundle	
		-	Strip	
			Flexible instruments	
<derivativesdescript< td=""><td>tor> (optiona</td><td></td><td></td></derivativesdescript<>	tor> (optiona			
CFICode	N	Indicate	es the type of security using ISO 10962 standard.	

Instrument Chanch	nt Massaga	and Inc	trument Incremental Message – Eurex T7 Releases 6.0 –	
·	or iviessage		/12/2017 – 30/11/2018)	
Field name	Optional		Description	
SecuritySubType	Υ	Standa	ard strategy type for complex instruments.	
		The m	apping of integer values to the corresponding strategy	
		types	is available at: www.eurexchange.com > Technology >	
		Eurex	Exchange's T7 > Documents	
<pre><simpleinstrumentdescriptor> (2 = Complex Instrument)</simpleinstrumentdescriptor></pre>		optiona	l) group starts (appears for SecurityType different from	
MaturityDate	Υ	Actual	expiration day of the instrument (YYYYMMDD).	
MaturityMonthYear	Υ	Expiration month (YYYYMM). Note that the actual expiration		
-		day pr	ovided by MaturityDate may be in a different month.	
StrikePrice	Υ	Strike	price, e.g. 52.00.	
StrikePricePrecision	Υ	Maxim	num number of decimal points for the strike price. Only	
		releva	nt for display purposes.	
ContractMultiplier	Υ	Contra	act size, e.g. 100.	
PutOrCall	Υ	Define	es if instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Υ		n of an option. The version changes as a result of	
Optivitindate	'		rate actions or events. The "new" option gets version	
		zero, the "old" version gets a higher number and may exist		
		temporarily in parallel until it is delisted. Delisting is done if no		
			nterest exists for the Call and Put. For a new version	
			unique SecurityID is introduced.	
ExerciseStyle	Υ		amily of an option.	
	·	0	European	
		1	American	
OriaCtrileaDrica	Y	•		
OrigStrikePrice		Original strike price prior to corporate action, e.g. 5.20.		
ContractGeneratio nNumber	Υ	Contract generation.		
LowExercisePriceO	Υ	LEPO I	Flag.	
ptionIndicator		0	No	
		1	Yes	
ValuationMethod	N	Traditi	onal or futures margin style.	
Valdationimetriod	.,	0	Premium Style	
		1		
SettlMethod	N1		Futures Style Mark-to-Market	
SettilvietHod	N	-	ment type.	
		0	Cash	
		1	Physical	
SettlSubMethod	Υ		al settlement type.	
		0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3	Notional	
		4	Cascade	
		5	Other	
		,	Other	

Field name	Ontional		4/12/2017 - 30/11/2018)	
PriorSettlPrice	Optional Y	Drovio	Description ous day's settlement price. Provided in clearing notation	
rnorsettirnee	ı	for variance futures instruments and total return futures instruments.		
Symbol	Υ		/FlexId, only for flexible instruments.	
<simpleinstrumentd< td=""><td></td><td></td><td>-</td></simpleinstrumentd<>			-	
•	· · · · · · · · · · · · · · · · · · ·	•	· (optional) group starts (appears for SecurityType = 2	
Complex instrument)		(optionally group states (appears for security type 2	
<instrmtleggrp> seq</instrmtleggrp>		1		
NoLegs	N		per of legs.	
LegSymbol	Υ		uct identifier (MarketSegmentID) of the leg security.	
LegSecurityID	N		ityID of the instrument which is part of the complex ment.	
LegSecurityIDSourc e	N	Alway	rs M = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument	
		1	Underlying leg	
LegSide	N	0	Buy	
J		1	Sell	
LegRatioQty	N	The ratio of quantity for this individual leg relative to the		
			multileg security.	
		· ·	etails on the leg ratio rules, please refer to the Functiona	
			ence Manual.	
		ł	uantity for the leg of an order can be calculated as	
			atioQty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Υ		for the leg instrument. Used for the underlying leg of a	
-0			lity Strategy	
<instrmtleggrp> sed</instrmtleggrp>	uence ends	5		
<complexinstrument< td=""><td></td><td></td><td>nal) group ends</td></complexinstrument<>			nal) group ends	
UnitOfMeasure	Y		for EEX instruments.	
AssetType	Υ	Used	for EEX instruments.	
, 15561.776	•	0	Emission Allowances	
		1	Other	
AccetCubTupe	Y		for EEX instruments.	
AssetSubType	Y	-		
		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Υ	Creat	ion time of flexible or complex instruments	
			seconds).	
<derivativesdescript< td=""><td>or> (option</td><td>al) grou</td><td>p ends</td></derivativesdescript<>	or> (option	al) grou	p ends	
<cashdescriptor> (oរ</cashdescriptor>	otional) gro	up star	ts, always empty {}	

Instrument Snapsho	ot Message a		rument Incremental Message – Eurex T7 Releases 6.0 – /12/2017 – 30/11/2018)	
Field name	Optional		Description	
NoInstrAttrib	N	Numb	er of instrument attributes.	
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	
		8	Product Assignment Group	
		9	Product Assignment Group Description	
		10	Domestic Indicator	
		11	VDO Minimum Execution Volume	
			Illiquid As Defined By Exchange	
			Market Making Obligation	
			Liquid As Defined By Regulator	
			Eligible For Stressed Market Conditions	
		16	Eligible For Systematic Internaliser	
		17	Multi CCP-eligibility (since 6.1)	
InstrAttribValue	N	Value	of instrument attribute.	
<instrumentattribute< td=""><td colspan="3"><instrumentattributes> (optional) sequence ends</instrumentattributes></td></instrumentattribute<>	<instrumentattributes> (optional) sequence ends</instrumentattributes>			
<events> (optional) sequence sta</events>				
NoEvents	N	Number of events.		
EventType	N	0	Last Eligible Trade Date	
		1	First Eligible Trade Date	
		2	Capital Adjustment Date	
		3	Dividend Payment Date	
EventDate	N	Date o	f event YYYYMMDD.	
<events> (optional) s</events>	eguence en	ds		
InstrumentPricePre cision	Y		y decimals.	
MinPriceIncrement	Υ	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.		
MinPriceIncrement Clearing	Y	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.		
MinPriceIncrement Amount	Y	curren	s the minimum price movement in the respective cy (tick value). This value is identical for all instruments oduct. Amounts are only relevant for clearing tick sizes,	

Instrument Snapsho	ot Message a	and Instrument Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)		
Field name	Optional	Description		
		i.e. to be multiplied with MinPriceIncrement unless		
		MinPriceIncrementClearing is present.		
<marketsegmentgrp> sequence starts</marketsegmentgrp>				
NoMarketSegment s	N	Always 1.		
MarketSegmentID	Ν	Product identifier or product pool identifier, e.g. 89.		
ImpliedMarketIndic	Υ	Defines the matching method.		
ator		0 Not implied. Direct matching: the instrument is		
		exclusively matched in its own order book.		
		1 Both implied-in and implied-out. Synthetic matching:		
		the instrument is considered for implied-in and		
		implied-out matching.		
MultilegModel	Υ	Defines if instrument is predefined by the exchange (=0) or		
		user defined (=1). User defined instruments are deleted at the		
		end of the day if the order book is empty.		
		0 Pre-defined multileg security		
Б. Т	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	1 User-defined multileg security		
PriceType	Υ	The unit in which an instrument is quoted/stated when buying or selling.		
		0 Percent		
		1 Shares		
		2 Points		
Da atTua da Ara a ra res	V			
PostTradeAnonymi	Υ	Always empty.		
ty SettlBusinessDays	Υ	Always empty.		
		uence starts, always empty []		
<quotesizerules> (o</quotesizerules>	·			
<pre><pricerangerules> (NoPriceRangeRules</pricerangerules></pre>	N			
PriceRangeRuleID	N	Always 1.		
		Reference to table identifier from product level messages.		
<pre><pricerangerules> (</pricerangerules></pre>				
) sequence starts, always empty []		
<tradingsessionrule< td=""><td></td><td></td></tradingsessionrule<>				
<marketsegmentgrp< td=""><td>> sequence</td><td>enus</td></marketsegmentgrp<>	> sequence	enus		

v. Instrument snapshot and Instrument incremental Release 7.0 (03/12/2018 – 24/05/2019)

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0			
(03/12/2018 – 24/05/2019)			
Field name	Optional		Description
MsgType	N	d	Security Definition for Instrument snapshot message
		BP	Security Definition Update Report for Instrument
			incremental message

Instrument Snapsl	hot Message		strument Incremental Message – Eurex T7 Release 7.0 2/2018 – 24/05/2019)
Field name	Optional		Description
MsgSeqNum	N	Contig	uous across all messages on the reference data
			hot feed regardless of message type. See T7 Market
			eference Data Interfaces – Manual, section General
		1	ure of the snapshot cycle.
SecurityUpdateAct	N	Intraday creation of complex instruments. Always A = Add.	
ion (only for			
Instrument			
incremental			
message) SecurityID	N	Tho in	strument identifier uniquely identifies an instrument,
Securityib	IN	e.g. 72	2057800196358145.
SecurityIDSource	N	Alway	s M = Marketplace-assigned identifier.
<securityalt> (option</securityalt>	nal) sequenc	e starts	
NoSecurityAltID	N	Numb	er of alternate identifiers.
SecurityAltID	N	Altern	ate instrument identifier.
SecurityAltIDSourc	N	4	ISIN
е		М	Marketplace-assigned identifier
<securityalt> (option</securityalt>	nal) sequenc	e ends	
SecurityType	N	1	of security.
3 31		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	20.10
			Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		11	Warrant
		12	Other
SecurityStatus	N		ments may be published prior to becoming active for
			g. Status is identical to the product level, i.e. all
			ments of a product are either published or active with
			ception of those that expire one or more business days
			hey stop trading. These will still be distributed until
			xpire but as inactive. instruments can also expire intra-day or be suspended
			is conveyed with the same field but only within
			ay state change messages.
		0	Active
		1	Inactive, is used for cash instruments when the first
			trading date is in future and the product state is

Instrument Snaps	hot Message	and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
Field name	Optional	Description			
		Active. The SecurityStatus switches to Active as soon			
		the first trading date is equal or later than current			
		business date.			
		6 Published			
SecurityDesc	N	The format depends on the type of instrument:			
		PROD represents the product symbol			
		MONYY stands for the expiration month			
		IST stands for the short name of the instrument sub-type			
		(see Products and Instruments T7/FX and			
		instrumentSubTypes csv file)			
		Simple Instrument:			
		PROD SI YYYYMMDD SM ES C/P StrikePrice VN			
		Standard options strategies:			
		PROD.O.YYMMDD.IST.SEQ-NO			
		Non-standard options strategies:			
		PROD.N.YYMMDD.SEQ-NO			
		Options volatility strategies:			
		PROD.V.YYMMDD.IST.SEQ-NO			
		Future spreads:			
		PROD.S.MONYY.MONYY			
		Inter product spreads:			
		PROD.I.YYMMDD.IST.SEQ-NO			
		Standard future strategies:			
		PROD.F.YYMMDD.IST.SEQ-NO			
		Packs & Bundles:			
		,			
		PROD.B.MONYY.IST			
		Strip: PROD T YYMMDD SEO-NO			
		PROD.T.YYMMDD.SEQ-NO			
		Flexible options:			
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG			
		Flexible futures:			
		PROD FI YYYYMMDD SM			
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is			
		the ExerciseStyle (EU = European, AM = American), VN is the			
		version number OptAttribute, IST is the name of the			
		SecuritySubType and SEQ-NO is a unique sequence number			
		of 6 characters per product.			
		For SI and FI the date YYYYMMDD is the expiration or			
		MaturityDate. For strategies O, N, V, F, Inter product spreads I			
Committee 1		and Strips T the date YYMMDD is the creation date.			
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used, for derivatives, to			
DroductCom:	N.I	identify an instrument of a co-operation partner.			
ProductComplex	N	Type of instrument.			
		0 Simple Instrument			

Instrument Snapsl	not Message	e and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description		
Tield Hairie	Ориона	1 Standard Option Strategy		
		2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7 Pack and Bundle		
		8 Strip		
		9 Flexible instruments		
<derivativesdescrip< td=""><td>tor> (option</td><td>- ,</td></derivativesdescrip<>	tor> (option	- ,		
CFICode	N	Indicates the type of security using ISO 10962 standard.		
•	•	(optional) group starts (appears for SecurityType different from		
2 = Complex Instrun		Still a saide as a F2 00		
StrikePrice	Y	Strike price, e.g. 52.00.		
StrikePricePrecisio	Υ	Maximum number of decimal points for the strike price. Only		
	V	relevant for display purposes.		
ContractMultiplier	Y	Contract size, e.g. 100.		
PutOrCall Y		Defines if instrument is a put or call.		
		0 Put		
		1 Call		
OptAttribute	Υ	Version of an option. The version changes as a result of		
		corporate actions or events. The "new" option gets version		
		zero, the "old" version gets a higher number and may exist		
		temporarily in parallel until it is delisted. Delisting is done if		
		no open interest exists for the Call and Put. For a new version		
ExerciseStyle	Υ	zero a unique SecurityID is introduced. Style family of an option.		
Exercisestyle	ī	T		
		0 European		
0:0:1		1 American		
OrigStrikePrice	Υ	Original strike price prior to corporate action, e.g. 5.20.		
ContractGeneratio nNumber	Y	Contract generation.		
LowExercisePriceO	Υ	LEPO Flag.		
ptionIndicator		0 No		
		1 Yes		
ValuationMethod	N	Traditional or futures margin style.		
		0 Premium Style		
		1 Futures Style Mark-to-Market		
SettlMethod	N	Settlement type.		
		0 Cash		
		1 Physical		
SettlSubMethod	Υ	Physical settlement type.		
วะแเวนมพะแบบ	Ţ			
		0 Shares		

Instrument Snapsl	not Message		strument Incremental Message – Eurex T7 Release 7.0 2/2018 – 24/05/2019)		
Field name	Optional		Description		
	- p	1	Derivatives		
		2	Payment Versus Payment		
		3	Notional		
		4	Cascade		
		5	Other		
PriorSettlPrice	Υ		ous day's settlement price. Provided in clearing notation		
Thorsettii nee	'		riance futures instruments and total return futures		
			ments.		
Symbol	Υ	_	Flexid, only for flexible instruments.		
<simpleinstrument[< td=""><td>Descriptor> (</td><td></td><td></td></simpleinstrument[<>	Descriptor> (
•	•		(optional) group starts (appears for SecurityType = 2		
Complex instrument			(4) 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		
<pre><instrmtleggrp> se</instrmtleggrp></pre>		ts			
NoLegs	N		per of legs.		
LegSymbol	Υ	Produ	Product identifier (MarketSegmentID) of the leg security.		
LegSecurityID	N	SecurityID of the instrument which is part of the complex			
,		instrument.			
LegSecurityIDSour	N	Alway	Always M = Marketplace-assigned identifier.		
ce					
LegSecurityType	N	0	Part of a multi-leg instrument		
		1	Underlying leg		
LegSide	N	0	Buy		
		1	Sell		
LegRatioQty	N	The ratio of quantity for this individual leg relative to the			
		1	multileg security.		
		For details on the leg ratio rules, please refer to the			
		Functional Reference Manual.			
			uantity for the leg of an order can be calculated as		
LegPrice	Υ		tioQty X OrderQty (ETI) = the Leg quantity.		
Legriice	ī	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy			
<instrmtleggrp> se</instrmtleggrp>	l quence end	-	nty Strategy		
<complexinstrumer< td=""><td></td><td></td><td>nal) group ends</td></complexinstrumer<>			nal) group ends		
UnitOfMeasure	Y		for EEX instruments.		
AssetType	Y		for EEX instruments.		
, 133cc 1 y p c	'	0	Emission Allowances		
		1	Other		
AssetSubType	Υ		for EEX instruments.		
vaserann i Ahe	i i	0	EUAE		
		-	CERE		
		1			
		2	ERUE		
		3	EUAA		
		4	Other		

Field name Optional Description TransactTime Y Creation time of flexible or complex instruments (nanoseconds). <derivativesdescriptor> (optional) group ends <cashdescriptor> (optional) group ends <cashdescriptor> (optional) group ends <instrumentattributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. InstrAttribType N O Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date 21 Issuer Business Unit</instrumentattributes></cashdescriptor></cashdescriptor></derivativesdescriptor>	Instrument Snapsh	nstrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)				
TransactTime Y Creation time of flexible or complex instruments (nanoseconds). <derivativesdescriptor> (optional) group ends <cashdescriptor> (optional) group ends <instrumentattributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. InstrAttribType N 0 Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date</instrumentattributes></cashdescriptor></derivativesdescriptor>	Field name	Optional				
<derivativesdescriptor> (optional) group ends <cashdescriptor> (optional) group starts, always empty {} <cashdescriptor> (optional) group ends <instrumentattributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. InstrAttribType N 0 Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date</instrumentattributes></cashdescriptor></cashdescriptor></derivativesdescriptor>	TransactTime		Creati	•		
<cashdescriptor> (optional) group starts, always empty {} <cashdescriptor> (optional) group ends <instrumentattributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. InstrAttribType N 0 Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date</instrumentattributes></cashdescriptor></cashdescriptor>			(nanos	seconds).		
CashDescriptor> (optional) group ends InstrumentAttributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. InstrAttribType N 0 Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date	<derivativesdescript< td=""><td>tor> (optiona</td><td>al) grou</td><td>p ends</td></derivativesdescript<>	tor> (optiona	al) grou	p ends		
InstrumentAttributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. InstrAttribType N 0 Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date	<cashdescriptor> (o</cashdescriptor>					
NoInstrAttrib InstrAttribType N O Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date	<cashdescriptor> (optional) group ends</cashdescriptor>					
InstrAttribType N Minimum Display Volume Issuer Name Issuer Number Market Type Market Type Supplement Reporting Market Cum-Ex Indicator Product Assignment Group Product Assignment Group Description Domestic Indicator In Pre Trade LIS Value Illiquid As Defined By Exchange Market Making Obligation Liquid As Defined By Regulator Eligible For Stressed Market Conditions Eligible For Systematic Internaliser Multi CCP-eligibility Reporting Market Minimum Reserve Order Volume Issuer Name Market Type Market Type Supplement Product Assignment Group Product Assignment						
1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date	NoInstrAttrib	N	Numb	er of instrument attributes.		
2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date	InstrAttribType	N	0	Minimum Reserve Order Volume		
3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			1	Minimum Display Volume		
4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			2	Issuer Name		
5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			3	Issuer Number		
6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			4	Market Type		
7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			5	Market Type Supplement		
8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			6	Reporting Market		
9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			7	Cum-Ex Indicator		
9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			8	Product Assignment Group		
10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			9	· · · · · · · · · · · · · · · · · · ·		
12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			10			
13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			11	Pre Trade LIS Value		
13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			12	Illiquid As Defined By Exchange		
14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			13	·		
15 Eligible For Stressed Market Conditions 16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			14	<u> </u>		
16 Eligible For Systematic Internaliser 17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			15	, ,		
17 Multi CCP-eligibility 18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			16			
18 Pool Factor 19 Indexation Coefficient 20 Traded Before Issue Date			17			
20 Traded Before Issue Date			18	<u> </u>		
20 Traded Before Issue Date			19	Indexation Coefficient		
22 Allow Knock Out						
23 Has PLP						
24 PLP Deferral Time						
25 Warrant Strike Price						
InstrAttribValue N Value of instrument attribute.	InstrAttribValue	N	_			
<pre><instrumentattributes> (optional) sequence ends</instrumentattributes></pre>		es> (optiona				
<events> (optional) sequence starts</events>		•				
NoEvents N Number of events.	•			er of events.		
EventType N 0 Last Eligible Trade Date		7.7				
1 First Eligible Trade Date	76					
2 Capital Adjustment Date			-			
3 Dividend Payment Date				· · · · ·		
EventDate N Date of event YYYYMMDD.	EventDate	N		ļ -		

Instrument Snapsl	hot Message	and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
Field name	Optional	Description			
<events> (optional) :</events>	<events> (optional) sequence ends</events>				
InstrumentPricePr ecision	Y	Display decimals.			
MinPriceIncremen t	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.			
MinPriceIncremen tClearing	Y	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.			
MinPriceIncremen tAmount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.			
MaturityDate	Υ	Actual expiration day of the instrument (YYYYMMDD).			
MaturityMonthYea r	Y	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.			
SecuritySubType	Y	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents			
<marketsegmentgr< td=""><td>o> sequence</td><td>starts</td></marketsegmentgr<>	o> sequence	starts			
NoMarketSegment s	N	Always 1.			
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.			
ImpliedMarketIndi	Υ	Defines the matching method.			
cator		 Not implied. Direct matching: the instrument is exclusively matched in its own order book. Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching. 			
MultilegModel	Y	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security 1 User-defined multileg security			
PriceType	Y	The unit in which an instrument is quoted/stated when buying or selling. O Percent Shares Points			
PostTradeAnonym ity	Y	Always empty.			

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)				
Field name	Optional	Description		
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (optional) sequence starts, always empty []</quotesizerules>				
<quotesizerules> (optional) sequence ends</quotesizerules>				
<pricerangerules> (optional) sequence starts, always empty []</pricerangerules>				
<pricerangerules> (optional) sequence ends</pricerangerules>				
<pre><tradingsessionrules> (optional) sequence starts</tradingsessionrules></pre>				
NoTradingSession	Ν	Always 1.		
Rules				
TradingSessionID	Ν	Always 0 = Day.		
TradingSessionSu	N	1	Continuous	
bID		4	Scheduled Intraday Auction	
		6	Any Auction	
		7	Continuous Auction Issuer	
<tradingsessionrule< td=""><td>es> (optiona</td><td>l) seque</td><td>nce ends</td></tradingsessionrule<>	es> (optiona	l) seque	nce ends	
<marketsegmentgrp> sequence ends</marketsegmentgrp>				

vi. Instrument snapshot and Instrument incremental Release 7.1 (27/05/2019 – 15/11/2019)

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)				
Field name	Optional		Description	
MsgType	N	d	Security Definition for Instrument snapshot message	
		BP	Security Definition Update Report for Instrument incremental message	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
SecurityUpdateActio	N	Intra	day creation of complex instruments. Always A = Add.	
n (only for				
Instrument				
incremental				
message)				
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
<securityalt> (optional</securityalt>	l) sequence	starts		
NoSecurityAltID	N	Num	ber of alternate identifiers.	
SecurityAltID	N	Alter	nate instrument identifier.	
SecurityAltIDSource	N	4	ISIN	
		М	Marketplace-assigned identifier	
<securityalt> (optional</securityalt>	ıl) sequence	ends		
SecurityType	N	Type of security.		

Instrument Snapsho	ot Message a		strument Incremental Message – Eurex T7 Release 7.1 5/2019 – 15/11/2019)
Field name	Optional		Description
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		11	Warrant
		12	Other
SecurityStatus	N	Instr	uments may be published prior to becoming active for
			ng. Status is identical to the product level, i.e. all
			uments of a product are either published or active with
		the e	exception of those that expire one or more business
		_	after they stop trading. These will still be distributed
		i .	they expire but as inactive.
			e instruments can also expire intra-day or be
			ended which is conveyed with the same field but only
		0	n intraday state change messages. Active
		1	Inactive, is used for cash instruments when the first
			trading date is in future and the product state is
			Active. The SecurityStatus switches to Active as soon
			the first trading date is equal or later than current
			business date.
		6	Published
SecurityDesc	Υ		format depends on the type of instrument:
			D represents the product symbol
			IYY stands for the expiration month
			tands for the short name of the instrument sub-type
			Products and Instruments T7/FX and umentSubTypes csv file)
		i .	le Instrument:
			D SI YYYYMMDD SM ES C/P StrikePrice VN
		ł	dard options strategies:
		ł.	D.O.YYMMDD.IST.SEQ-NO
		ł	standard options strategies:
		ł	D.N.YYMMDD.SEQ-NO
		ł	
		-	ons volatility strategies:
		ł	D.V.YYMMDD.IST.SEQ-NO
		rutu	re spreads:

Instrument Snapsho	ot Message a	and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)		
Field name	Optional	Description		
		PROD.S.MONYY.MONYY		
		Inter product spreads:		
		PROD.I.YYMMDD.IST.SEQ-NO		
		Standard future strategies:		
		PROD.F.YYMMDD.IST.SEQ-NO		
		Packs & Bundles:		
		PROD.B.MONYY.IST		
		Strip:		
		PROD.T.YYMMDD.SEQ-NO		
		Flexible options:		
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG		
		Flexible futures:		
		PROD FI YYYYMMDD SM		
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is		
		the ExerciseStyle (EU = European, AM = American), VN is the		
		version number OptAttribute, IST is the name of the		
		SecuritySubType and SEQ-NO is a unique sequence number		
		of 6 characters per product.		
		For SI and FI the date YYYYMMDD is the expiration or		
		MaturityDate. For strategies O, N, V, F, Inter product		
		spreads I and Strips T the date YYMMDD is the creation date.		
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used to identify an		
Security Exerialize		instrument of a co-operation partner.		
ProductComplex	N	Type of instrument.		
·		0 Simple Instrument		
		1 Standard Option Strategy		
		2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		4 Futures Spread		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7 Pack and Bundle		
		8 Strip		
		9 Flexible instruments		
<derivativesdescripto< td=""><td>r> (optional</td><td>) group starts</td></derivativesdescripto<>	r> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.		
<simpleinstrumentde< td=""><td>escriptor> (o</td><td>ptional) group starts (appears for SecurityType different from</td></simpleinstrumentde<>	escriptor> (o	ptional) group starts (appears for SecurityType different from		
2 = Complex Instrume	-			
StrikePrice	Υ	Strike price, e.g. 52.00.		
StrikePricePrecision	Υ	Maximum number of decimal points for the strike price.		
G	.,	Only relevant for display purposes.		
ContractMultiplier	Y	Contract size, e.g. 100.		
PutOrCall	Υ	Defines if instrument is a put or call.		

Instrument Snapsho	ot Message a		strument Incremental Message – Eurex T7 Release 7.1 5/2019 – 15/11/2019)
Field name	Optional		Description
		0	Put
		1	Call
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.	
ExerciseStyle	Υ	Style	family of an option.
		0	European
		1	American
OrigStrikePrice	Υ	Origi	nal strike price prior to corporate action, e.g. 5.20.
ContractGeneration	Υ		ract generation.
Number			C
LowExercisePriceOp	Υ	LEPC	Flag.
tionIndicator		0	No
		1	Yes
ValuationMethod	Υ	Trad	itional or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Υ		ement type.
Settimetriod	'	0	Cash
		1	Physical
CattlCubNathad	V		-
SettlSubMethod	Y		ical settlement type. Shares
		0	
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
PriorSettlPrice	Y	nota	ious day's settlement price. Provided in clearing tion for variance futures instruments and total return res instruments.
Symbol	Υ	Fliplo	d/FlexId, only for flexible instruments.
<simpleinstrumentde< td=""><td>scriptor> (o</td><td>ptiona</td><td>l) group ends</td></simpleinstrumentde<>	scriptor> (o	ptiona	l) group ends
<complexinstrumentl Complex instrument)</complexinstrumentl 	DescriptorG	roup>	(optional) group starts (appears for SecurityType = 2
<instrmtleggrp> sequ</instrmtleggrp>	uence starts		
NoLegs	N	Num	ber of legs.
LegSymbol	Υ	Prod	uct identifier (MarketSegmentID) of the leg security.
LegSecurityID	N		rityID of the instrument which is part of the complex ument.
LegSecurityIDSourc e	N	Alwa	ys M = Marketplace-assigned identifier.

Field name Optional Description LegSecurityType N 0 Part of a multi-leg instrument 1 Underlying leg	
1 Underlying leg	
LegSide N 0 Buy	
1 Sell	
LegRatioQty N The ratio of quantity for this individual leg relative to entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual. The quantity for the leg of an order can be calculated LegRatioQty X OrderQty (ETI) = the Leg quantity.	
LegPrice Y Price for the leg instrument. Used for the underlying	g leg of a
Volatility Strategy	5 108 01 0
<pre><instrmtleggrp> sequence ends</instrmtleggrp></pre>	
<complexinstrumentdescriptor> (optional) group ends</complexinstrumentdescriptor>	
UnitOfMeasure Y Used for EEX instruments.	
AssetType Y Used for EEX instruments.	
0 Emission Allowances	
1 Other	
AssetSubType Y Used for EEX instruments.	
0 EUAE	
1 CERE	
2 ERUE	
3 EUAA	
4 Other	
TransactTime Y Creation time of flexible or complex instruments (nanoseconds).	
<pre><derivativesdescriptor> (optional) group ends</derivativesdescriptor></pre>	
<cashdescriptor> (optional) group starts, always empty {} in Instrument Snapshot Mes and not present in Instrument Incremental Message</cashdescriptor>	sage
<cashdescriptor> (optional) group ends</cashdescriptor>	
<pre><instrumentattributes> (optional) sequence starts</instrumentattributes></pre>	
NoInstrAttrib N Number of instrument attributes.	
InstrAttribType N 0 Minimum Reserve Order Volume	
1 Minimum Display Volume	
2 Issuer Name	
3 Issuer Number	
4 Market Type	
5 Market Type Supplement	
6 Reporting Market	
7 Cum-Ex Indicator	
8 Product Assignment Group	
9 Product Assignment Group Description	
10 Domestic Indicator	

Instrument Snapsho	ot Message a		strument Incremental Message – Eurex T7 Release 7.1 5/2019 – 15/11/2019)
Field name	Optional		Description
		11	Pre Trade LIS Value
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		16	Eligible For Systematic Internaliser
		17	Multi CCP-eligibility
		18	Pool Factor
		19	Indexation Coefficient
		20 Traded Before Issue Date	
		21 Issuer Business Unit	
		22	Allow Knock Out
		23	Has PLP
		24	PLP Deferral Time
		25	Warrant Strike
		26	Reporting Market TES
InstrAttribValue	N		e of instrument attribute.
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>			
<events> (optional) se</events>			
NoEvents	N		ber of events.
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
EventDate	N		of event YYYYMMDD.
<events> (optional) se</events>			or event from the same of the
InstrumentPricePre	Y	1	lay decimals.
cision		Візрі	ay decimals.
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.	
MinPriceIncrementC learing	Y	Defir nota betw Tota	nes the minimum increment for trade prices in clearing tion (clearing tick size). Used for products to distinguish reen tick sizes for trading and clearing notation, e.g. I Return Futures.
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.	

instrument snapsne	iviessage a	and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)		
Field name	Optional	Description		
MaturityDate	Υ	Actual expiration day of the instrument (YYYYMMDD).		
MaturityMonthYear	Υ	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.		
SecuritySubType	Y	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>	sequence s	starts		
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
ImpliedMarketIndic	Υ	Defines the matching method.		
ator		0 Not implied. Direct matching: the instrument is exclusively matched in its own order book.		
		1 Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.		
MultilegModel	Y	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security 1 User-defined multileg security		
PriceType	Y	The unit in which an instrument is quoted/stated when buying or selling. O Percent 1 Shares 2 Points		
PostTradeAnonymit v	Υ	Always empty.		
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (op</quotesizerules>	tional) sequ	ence starts, always empty []		
<quotesizerules> (op</quotesizerules>	•			
<pricerangerules> (o</pricerangerules>	ptional) seq	uence starts		
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pre><pricerangerules> (o</pricerangerules></pre>	ptional) seq			
		sequence starts, always empty []		
<tradingsessionrules< p=""></tradingsessionrules<>	•			
<pre><marketsegmentgrp></marketsegmentgrp></pre>	seguence e	ends		

vii. Instrument snapshot and Instrument incremental Release 8.0 (18/11/2019 – 26/06/2020)

Instrument Snapsho	ot Message a		nent Incremental Message – Eurex T7 Release 8.0 19 – 26/06/2020)
Field name	Optional		Description
MsgType	N	d	Security Definition for Instrument snapshot message
		BP	Security Definition Update Report for Instrument incremental message
MsgSeqNum	N	snapshot and Refe	us across all messages on the reference data feed regardless of message type. See T7 Market rence Data Interfaces – Manual, section General of the snapshot cycle.
SecurityUpdateActio n (only for Instrument incremental message)	N	Intraday	creation of complex instruments. Always A = Add.
SecurityID	N		ument identifier uniquely identifies an instrument, 7800196358145.
SecurityIDSource	N	Always M	= Marketplace-assigned identifier.
<securityalt> (optional</securityalt>	al) sequence	starts	
NoSecurityAltID	N		of alternate identifiers.
SecurityAltID	N	Alternate	instrument identifier.
SecurityAltIDSource	N	4	ISIN
		М	Marketplace-assigned identifier
<securityalt> (optional</securityalt>	al) sequence	ends	
SecurityType	N	Type of s	ecurity.
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instrume trading. S instrume	nts may be published prior to becoming active for status is identical to the product level, i.e. all nts of a product are either published or active with
		the excep	otion of those that expire one or more business

Instrument Snapsh	ot Message a	and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)
Field name	Optional	Description
		days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only
		within intraday state change messages.
		0 Active 1 Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to
		Active as soon the first trading date is equal or later than current business date.
		6 Published
		7 Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.
SecurityDesc	Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads: PROD.S.MONYY.MONYY Inter product spreads: PROD.I.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.F.YYMMDD.IST.SEQ-NO Packs & Bundles: PROD.B.MONYY.IST Strip: PROD.T.YYMMDD.SEQ-NO Flexible options: PROD FI YYYYMMDD SM ES C/P StrikePrice CNG

Instrument Snapsho	ot Message a		nent Incremental Message – Eurex T7 Release 8.0 19 – 26/06/2020)	
Field name	Optional		Description	
		PROD FI	YYYMMDD SM	
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is the ExerciseStyle (EU = European, AM = American), VN is the version number OptAttribute, IST is the name of the SecuritySubType and SEQ-NO is a unique sequence number		
		_	acters per product.	
			d FI the date YYYYMMDD is the expiration or	
		MaturityDate. For strategies O, N, V, F, Inter product		
			and Strips T the date YYMMDD is the creation	
SecurityExchange	Υ		lentifier Code (ISO 10383). Used to identify an	
Jecurity Exeriange			nt of a co-operation partner.	
ProductComplex	N		nstrument.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
			3 63	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible instruments	
<derivativesdescripto< td=""><td>or> (optional</td><td>) group sta</td><td>rts</td></derivativesdescripto<>	or> (optional) group sta	rts	
CFICode	N	Indicates	the type of security using ISO 10962 standard.	
<pre><simpleinstrumentde 2="Complex" instrume<="" pre=""></simpleinstrumentde></pre>	•	ptional) gro	oup starts (appears for SecurityType different from	
ContractDate (only for Instrument snapshot message)	Y	Date used to identify the instrument (YYYYMMDD).		
ContractMonthYear (only for Instrument snapshot message)	Y	Month us	sed to identify the instrument (YYYYMM).	
StrikePrice	Υ	Strike pri	ce, e.g. 52.00.	
StrikePricePrecision	Y	Maximun	n number of decimal points for the strike price. vant for display purposes.	
ContractMultiplier	Υ	_	size, e.g. 100.	
PutOrCall	Υ		instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if		

Instrument Snapsho	ot Message a		nent Incremental Message – Eurex T7 Release 8.0 19 – 26/06/2020)
Field name	Optional		Description
		no open i	interest exists for the Call and Put. For a new
			ero a unique SecurityID is introduced.
ExerciseStyle	Υ	Style fam	ily of an option.
		0	European
		1	American
OrigStrikePrice	Υ	Original s	strike price prior to corporate action, e.g. 5.20.
ContractGeneration Number	Υ	Contract generation.	
LowExercisePriceOp	Υ	LEPO Flag	J.
tionIndicator		0	No
		1	Yes
ValuationMethod	Υ	Traditional or futures margin style.	
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Υ	Settlemer	nt type.
		0	Cash
		1	Physical
SettlSubMethod	Υ	Physical s	settlement type.
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
PriorSettlPrice	Υ	_	day's settlement price. Provided in clearing
THOISeem rice	•		for variance futures instruments and total return
		futures in	nstruments.
Symbol		FlipId/Fle	xld, only for flexible instruments.
<simpleinstrumentde< td=""><td>scriptor> (o</td><td>ptional) gro</td><td>oup ends</td></simpleinstrumentde<>	scriptor> (o	ptional) gro	oup ends
<complexinstrument[< td=""><td>DescriptorG</td><td>roup> (opti</td><td>ional) group starts (appears for SecurityType = 2</td></complexinstrument[<>	DescriptorG	roup> (opti	ional) group starts (appears for SecurityType = 2
Complex instrument)			
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>	uence starts		
NoLegs	N	Number o	of legs.
LegSymbol	Υ	Product i	dentifier (MarketSegmentID) of the leg security.
LegSecurityID	N	SecurityII instrume	O of the instrument which is part of the complex nt.
LegSecurityIDSourc e	N		= Marketplace-assigned identifier.
LegSecurityType	N	0	Part of a multi-leg instrument
5 , , , ,		1	Underlying leg
		, , , ,	
LegSide	N	0	Buy

Instrument Snapsho	ot Message a		nent Incremental Message – Eurex T7 Release 8.0 19 – 26/06/2020)	
Field name	Optional		Description	
LegRatioQty	N	entire mu For detail Functiona The quan	of quantity for this individual leg relative to the altileg security. s on the leg ratio rules, please refer to the all Reference Manual. tity for the leg of an order can be calculated as Qty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Υ	Price for the leg instrument. Used for the underlying leg of Volatility Strategy		
<instrmtleggrp> sequ</instrmtleggrp>	uence ends	,	<u> </u>	
<complexinstrument[< td=""><td>Descriptor></td><td>(optional) ខ្</td><td>group ends</td></complexinstrument[<>	Descriptor>	(optional) ខ្	group ends	
UnitOfMeasure	Υ	Used for	EEX instruments.	
AssetType	Υ	Used for	EEX instruments.	
		0	Emission Allowances	
		1	Other	
AssetSubType	Υ	Used for	EEX instruments.	
		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Υ	Creation (nanosec	time of flexible or complex instruments onds).	
<derivativesdescripto< td=""><td>r> (optional</td><td></td><td>•</td></derivativesdescripto<>	r> (optional		•	
and not present in Ins <cashdescriptor> (opt</cashdescriptor>	trument Inc	remental N o ends		
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>	s> (optional)			
NolnstrAttrib	N	Number	of instrument attributes.	
InstrAttribType	Ν	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		4 5	Market Type Market Type Supplement	
		5	Market Type Supplement	
		5 6	Market Type Supplement Reporting Market	
		5 6 7	Market Type Supplement Reporting Market Cum-Ex Indicator	
		5 6 7 8	Market Type Supplement Reporting Market Cum-Ex Indicator Product Assignment Group	
		5 6 7 8 9	Market Type Supplement Reporting Market Cum-Ex Indicator Product Assignment Group Product Assignment Group Description	
		5 6 7 8 9	Market Type Supplement Reporting Market Cum-Ex Indicator Product Assignment Group Product Assignment Group Description Domestic Indicator	
		5 6 7 8 9 10	Market Type Supplement Reporting Market Cum-Ex Indicator Product Assignment Group Product Assignment Group Description Domestic Indicator Pre Trade LIS Value	

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)			
Field name	Optional	(10/11/20	Description
riela fiarrie	Ориона	15	Eligible For Stressed Market Conditions
		17	Multi CCP-eligibility
		18	Pool Factor
			Indexation Coefficient
		19	
		20	Trading On Terms Of Issue
		21	Issuer Business Unit
		22	Allow Knock Out
		23	Has PLP
		24	PLP Deferral Time
		25	Warrant Strike
		26	Reporting Market TES
		27	Liquidity Provider User Group
		28	Specialist User Group
InstrAttribValue	N	Value of i	instrument attribute.
<instrumentattributes< td=""><td>s> (optional)</td><td>sequence</td><td>ends</td></instrumentattributes<>	s> (optional)	sequence	ends
<events> (optional) se</events>	quence star	ts	
NoEvents	N	Number of events.	
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
EventDate	N	Date of e	vent YYYYMMDD.
<events> (optional) se</events>	equence end	S	
InstrumentPricePre cision	Y	Display decimals.	
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.	
MinPriceIncrementC learing	Y	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.	
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.	
MaturityDate	Υ	Actual expiration day of the instrument (YYYYMMDD).	
MaturityMonthYear	Υ	Expiration month (YYYYMM). Note that the actual expiration	
-			ided by MaturityDate may be in a different month.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)				
Field name	Optional	Description		
SecuritySubType	Υ	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>	sequence s	starts		
NoMarketSegments	N	Always 1		
MarketSegmentID	N	Product i	dentifier or product pool identifier, e.g. 89.	
ImpliedMarketIndic	-		he matching method. Only for derivatives.	
ator		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.	
		1	Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.	
MultilegModel	Υ	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security 1 User-defined multileg security		
PriceType	Y	buying or 0	Percent Monetary	
PostTradeAnonymit	Υ	2 Always e	Points mpty.	
У				
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (op</quotesizerules>	tional) sequ	ence starts	s, always empty []	
<quotesizerules> (op</quotesizerules>	tional) sequ	ence ends		
<pricerangerules> (optional) sequence starts</pricerangerules>				
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	N Reference to table identifier from product level messages.		
<pricerangerules> (o</pricerangerules>	ptional) sequ	uence end	s — — — — — — — — — — — — — — — — — — —	
<tradingsessionrules< td=""><td>> (optional)</td><td>sequence</td><td>starts, always empty []</td></tradingsessionrules<>	> (optional)	sequence	starts, always empty []	
<tradingsessionrules< td=""><td>> (optional)</td><td>sequence</td><td>ends</td></tradingsessionrules<>	> (optional)	sequence	ends	
<marketsegmentgrp></marketsegmentgrp>	sequence e	ends		

viii. Instrument snapshot Release 8.1 (29/06/2020 - 20/11/2020)

Instrument Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)			
Field name	Optional	Description	
MsgType	N	d	Security Definition for Instrument snapshot
			message

Instrument Sn	apshot Mess	sage – Eurex	x T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional	Description	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
SecurityIDSource	N	Always M =	= Marketplace-assigned identifier.
<securityalt> (optional) sequence</securityalt>		starts	
NoSecurityAltID	N	Number o	f alternate identifiers.
SecurityAltID	N	Alternate i	nstrument identifier.
SecurityAltIDSource	N	4	ISIN
		М	Marketplace-assigned identifier
<securityalt> (optional</securityalt>	al) sequence	ends	
SecurityType	N	Type of se	curity.
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages. O Active 1 Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date.	
		6	Published

Instrument Sn	apshot Mess	sage – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)	
Field name	Optional	Description	
		7 Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change moss ages.	
CocurityDocc	V	intraday State Change messages.	
SecurityDesc	Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads: PROD.S.MONYY.MONYY Inter product spreads: PROD.I.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.F.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.B.MONYY.IST Strip: PROD.T.YYMMDD.SEQ-NO Flexible options: PROD FI YYYYMMDD SM ES C/P StrikePrice CNG Flexible futures: PROD FI YYYYMMDD SM where SM is the SettlMethod (CS = Cash, PS = Physical), ES is the ExerciseStyle (EU = European, AM = American), VN is the version number OptAttribute, IST is the name of the SecuritySubType and SEQ-NO is a unique sequence number of 6 characters per product. For SI and FI the date YYYYMMDD is the expiration or MaturityDate. For strategies O, N, V, F, Inter product spreads I and Strips T the date YYMMDD is the creation	
SecurityExchange	Y	date. Market Identifier Code (ISO 10383). Used to identify an	
	N.	instrument of a co-operation partner.	
ProductComplex	N	Type of instrument.	

Instrument Sn	apshot Mess	sage – Eure	ex T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional	Description	
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible instruments
<derivativesdescripto< td=""><td>r> (ontional</td><td></td><td></td></derivativesdescripto<>	r> (ontional		
CFICode	1		
	N oscriptor > (o)	l .	the type of security using ISO 10962 standard.
2 = Complex Instrume		ptional) gr	oup starts (appears for SecurityType different from
ContractDate	Y	Date use	d to identify the instrument (YYYYMMDD).
ContractMonthYear	Y		sed to identify the instrument (YYYYMM).
ContractWeek	Y		terly instruments, this field indicates the number of
Contractiveek	'		er (1,2, 3, 4).
ContractWeekYear	Υ		ly instruments, this field identifies the calendar
	•		t the instrument relates to, where ContractWeek
			number of the week (1 53) in the year given by
		Contract\	WeekYear
ContractQuarter	Υ	Year used to identify the instrument (YYYY). See	
		Contract\	
ContractCycleType	Υ		the kind of regular expiration pattern, in the
			of which the instrument has been created by the
		_	e, e.g. yearly, quarterly, monthly etc. expiration
		patterns.	Daily
		1	Weekly
		2	Monthly
		3	Quarterly
		4	SemiAnnual
		5	Yearly
ContractDisplayInstr	Y		a recommendation by the exchange on how to
uction			t a name for the instrument, e.g. 1 = Date for daily
		o futures, 6	5 = Week for weekly instruments etc. None
		1	Date
		2	Month
		3	Permanent
		4	Quarter
		5	Season
		6	Week
		7	Yearly

Instrument Sn	apshot Mess	sage – Eur	ex T7 Release 8.1 (29/06/2020 – 20/11/2020)	
Field name	Optional		Description	
StrikePrice	Υ	Strike price, e.g. 52.00.		
StrikePricePrecision	Υ	Maximum number of decimal points for the strike price.		
		Only relevant for display purposes.		
ContractMultiplier	Υ	Contract	size, e.g. 100.	
PutOrCall	Υ	Defines i	f instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Υ	corporate zero, the tempora no open	of an option. The version changes as a result of e actions or events. The "new" option gets version "old" version gets a higher number and may exist rily in parallel until it is delisted. Delisting is done if interest exists for the Call and Put. For a new ero a unique SecurityID is introduced.	
ExerciseStyle	Υ	Style fam	nily of an option.	
		0	European	
		1	American	
OrigStrikePrice	Υ	Original	strike price prior to corporate action, e.g. 5.20.	
ContractGeneration Number	Υ	Contract	generation.	
LowExercisePriceOp	Υ	LEPO Flag	g.	
tionIndicator		0	No	
		1	Yes	
ValuationMethod	Υ	Tradition	al or futures margin style.	
		0	Premium Style	
		1	Futures Style Mark-to-Market	
SettlMethod	Υ	Settleme	nt type.	
		0	Cash	
		1	Physical	
SettlSubMethod	Υ	Physical :	settlement type.	
		0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3	Notional	
		4	Cascade	
		5	Other	
PriorSettlPrice	Υ		day's settlement price. Provided in clearing	
			for variance futures instruments and total return	
		futures ir	nstruments.	
Symbol	Υ	FlipId/FlexId, only for flexible instruments.		
<simpleinstrumentde< td=""><td>scriptor> (o</td><td>ptional) gr</td><td>oup ends</td></simpleinstrumentde<>	scriptor> (o	ptional) gr	oup ends	
<pre><complexinstrument[complex="" instrument]<="" pre=""></complexinstrument[></pre>	DescriptorG	oup> (opt	ional) group starts (appears for SecurityType = 2	
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>	uence starts			
NoLegs	N	Number of legs.		

Instrument Sr	apshot Mes	sage – Eur	ex T7 Release 8.1 (29/06/2020 – 20/11/2020)	
Field name	Optional		Description	
LegSymbol	N	Product identifier (MarketSegmentID) of the leg security.		
LegSecurityID	N	SecurityID of the instrument which is part of the complex instrument.		
LegSecurityIDSourc	N		// = Marketplace-assigned identifier.	
e LegSecurityType	N	0	Part of a multi-leg instrument	
LegsecurityType	IN	1	Underlying leg	
LegSide	N	0	Buy	
Legolde	I N	1	Sell	
LegRatioQty	N	The ratio	o of quantity for this individual leg relative to the ultileg security.	
		:	ils on the leg ratio rules, please refer to the	
			al Reference Manual.	
		t	ntity for the leg of an order can be calculated as	
			Qty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Υ		the leg instrument. Used for the underlying leg of a	
		Volatility	Strategy	
<instrmtleggrp> seq</instrmtleggrp>	uence ends			
<complexinstrument< td=""><td>Descriptor></td><td></td><td>- ,</td></complexinstrument<>	Descriptor>		- ,	
UnitOfMeasure	Υ	Used for	EEX instruments.	
AssetType	Υ	Used for EEX instruments.		
		0	Emission Allowances	
		1	Other	
AssetSubType	Υ	Used for	EEX instruments.	
		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Υ	Creation	time of flexible or complex instruments	
		(nanosed	conds).	
<derivativesdescripto< td=""><td>•</td><td><u> </u></td><td></td></derivativesdescripto<>	•	<u> </u>		
<cashdescriptor> (op</cashdescriptor>			ways empty {}	
<cashdescriptor> (op</cashdescriptor>				
<pre><instrumentattribute< pre=""></instrumentattribute<></pre>	s> (optional)			
NoInstrAttrib	N	Number	of instrument attributes.	
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	

Instrument Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)			
Field name	Optional		Description
		8	Product Assignment Group
		9	Product Assignment Group Description
		10	Domestic Indicator
		11	Pre Trade LIS Value
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		17	Multi CCP-eligibility
		18	Pool Factor
		19	Indexation Coefficient
		20	Trading On Terms Of Issue
		21	Issuer Business Unit
		22	Allow Knock Out
		23	Has PLP
		24	PLP Deferral Time
		25	Warrant Strike
		26	Reporting Market TES
		27	Liquidity Provider User Group
		28	Specialist User Group
InstrAttribValue	N	Value of i	nstrument attribute.
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>	s> (optional)) sequence ends	
<events> (optional) se</events>	quence star	ts	
NoEvents	N	Number	of events.
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
		4	Final Settlement Reference Date. Identifies the day, on which the underlying information is taken that is the basis of the determination of the final settlement price at the expiration of the instrument.
EventDate	N	Date of e	vent YYYYMMDD.
<events> (optional) se</events>			2.2
InstrumentPricePre	Υ	Display d	ecimals.
cision			
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.	

Instrument Sn	apshot Mess	sage – Eure	ex T7 Release 8.1 (29/06/2020 – 20/11/2020)	
Field name	Optional		Description	
MinPriceIncrementC learing	Y	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.		
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.		
MaturityDate	Υ		piration day of the instrument (YYYYMMDD).	
MaturityMonthYear	Υ	day provi	n month (YYYYMM). Note that the actual expiration ided by MaturityDate may be in a different month.	
SecuritySubType	Υ	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>	sequence s	tarts		
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product i	dentifier or product pool identifier, e.g. 89.	
ImpliedMarketIndic	Υ	Defines the matching method. Only for derivatives.		
ator		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book. Both implied-in and implied-out. Synthetic matching: the instrument is considered for	
MultilegModel	Y	user defi	implied-in and implied-out matching. f instrument is predefined by the exchange (=0) or ned (=1). User defined instruments are deleted at of the day if the order book is empty. Pre-defined multileg security User-defined multileg security	
PriceType	Y	The unit buying or 0 1 2	in which an instrument is quoted/stated when selling. Percent Monetary Points	
PostTradeAnonymit	Υ	Always ei		
у				
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (op</quotesizerules>	tional) sequ	ence starts	s, always empty []	
<quotesizerules> (op</quotesizerules>				
<pricerangerules> (o</pricerangerules>		quence starts		
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	·			
<pricerangerules> (o</pricerangerules>	ptional) sequ	uence end	S	

Instrument Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)					
Field name	Field name Optional Description				
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>					
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>					
<marketsegmentgrp></marketsegmentgrp>	sequence e	ends			

ix. Instrument incremental Release 8.1 (29/06/2020 - 20/11/2020)

emental Me	ssage – Eu	rex T7 Release 8.1 (29/06/2020 – 20/11/2020)
Optional	Description	
N	BP	Security Definition Update Report for Instrument incremental message
N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
N	Intraday	creation of complex instruments. Always A = Add.
N		ument identifier uniquely identifies an instrument, 7800196358145.
N	Always M	= Marketplace-assigned identifier.
l) sequence	starts	
N	Number	of alternate identifiers.
N	Alternate	instrument identifier.
N	4	ISIN
	М	Marketplace-assigned identifier
l) sequence	ends	
N	Type of s	ecurity.
	0	Option
	1	Future
	2	Complex (multi leg) instrument
	3	Variance futures
	4	Total return futures
	5	Common stock
	6	Bond
	7	Trade at reference price
	8	Exchange traded fund
	9	Exchange traded commodity
	10	Exchange traded note
	12	Other
	13	Subscription Right
	14	Investment Funds
N	trading. S instrume	nts may be published prior to becoming active for status is identical to the product level, i.e. all nts of a product are either published or active with otion of those that expire one or more business
	N N N N N I) sequence N N N N	N BP N Contiguo snapshot and Referstructure N Intraday N The instructure e.g. 7205 N Always M I) sequence starts N Number of M I) sequence ends N Type of s O 1 2 3 4 5 6 7 8 9 10 12 13 14 N Instrume trading. Sinstrume

Instrument Inci	Instrument Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)			
Field name	Optional	Description		
		days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but on within intraday state change messages. O Active		
		 Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date. Published Pending deletion, used when the last trading date is exceeded and the instrument will be 		
		deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.		
SecurityDesc	Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads: PROD.S.MONYY.MONYY Inter product spreads: PROD.I.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.F.YYMMDD.IST.SEQ-NO Standard future Strategies: PROD.B.MONYY.IST Strip: PROD.T.YYMMDD.SEQ-NO Flexible options: PROD FI YYYYMMDD SM ES C/P StrikePrice CNG Flexible futures: PROD FI YYYYMMDD SM		

Instrument Incr	emental Me	ssage – Eu	rex T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional	Description	
	•	where SM is the SettlMethod (CS = Cash, PS = Physical), ES is the ExerciseStyle (EU = European, AM = American), VN is the version number OptAttribute, IST is the name of the SecuritySubType and SEQ-NO is a unique sequence number of 6 characters per product. For SI and FI the date YYYYMMDD is the expiration or MaturityDate. For strategies O, N, V, F, Inter product spreads I and Strips T the date YYMMDD is the creation	
SecurityExchange	Y		dentifier Code (ISO 10383). Used to identify an
			nt of a co-operation partner.
ProductComplex	N		nstrument.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible instruments
<derivativesdescripto< td=""><td>or> (optional</td><td>) group sta</td><td>I</td></derivativesdescripto<>	or> (optional) group sta	I
CFICode	N	Indicates the type of security using ISO 10962 standard.	
•	•		oup starts (appears for SecurityType different from Instrument Incremental Message)
StrikePrice	Υ		ce, e.g. 52.00.
StrikePricePrecision	Υ	Maximum number of decimal points for the strike price. Only relevant for display purposes.	
ContractMultiplier	Υ	Contract	size, e.g. 100.
PutOrCall	Y	Defines it	f instrument is a put or call.
		0	Put
		1	Call
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.	
ExerciseStyle	Υ	Style family of an option.	
		0	European
		1	American
OrigStrikePrice	Υ	Original	strike price prior to corporate action, e.g. 5.20.
ContractGeneration Number	Y	Contract generation.	

Instrument Inc	remental Me	ssage – Eu	rex T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional		Description
LowExercisePriceOp	Υ	LEPO Fla	g.
tionIndicator		0	No
		1	Yes
ValuationMethod	Υ	Tradition	al or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Υ	Settleme	nt type.
		0	Cash
		1	Physical
SettlSubMethod	Υ	Physical	settlement type.
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
PriorSettlPrice	Υ	Previous	day's settlement price. Provided in clearing
			for variance futures instruments and total return
		futures i	nstruments.
Symbol	Υ	FlipId/FlexId, only for flexible instruments.	
<simpleinstrumentde< td=""><td>escriptor> (o</td><td>ptional) gr</td><td>oup ends</td></simpleinstrumentde<>	escriptor> (o	ptional) gr	oup ends
<pre><complexinstrument complex="" instrument)<="" pre=""></complexinstrument></pre>	•	roup> (opt	ional) group starts (appears for SecurityType = 2
<pre><instrmtleggrp> seq</instrmtleggrp></pre>			
NoLegs	N	Number	of legs.
LegSymbol	Υ	Product	dentifier (MarketSegmentID) of the leg security.
LegSecurityID	N	Securityl	D of the instrument which is part of the complex
		instrume	nt.
LegSecurityIDSourc e	N	Always N	1 = Marketplace-assigned identifier.
LegSecurityType	N	0	Part of a multi-leg instrument
		1	Underlying leg
LegSide	N	0	Buy
		1	Sell
LegRatioQty	N		of quantity for this individual leg relative to the
		8	ultileg security.
		For details on the leg ratio rules, please refer to the Functional Reference Manual.	
		ł	
		The quantity for the leg of an order can be calculated LegRatioQty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Υ		the leg instrument. Used for the underlying leg of a
		Volatility Strategy	
<instrmtleggrp> seq</instrmtleggrp>	uence ends	<u> </u>	
<complexinstrument< td=""><td></td><td>(optional)</td><td>group ends</td></complexinstrument<>		(optional)	group ends
		- /	·

Instrument Incr	remental Me	ssage – Eu	rex T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional		Description
UnitOfMeasure	Υ	Used for EEX instruments.	
AssetType	Υ	Used for EEX instruments.	
		0	Emission Allowances
		1	Other
AssetSubType	Υ	Used for	EEX instruments.
31		0	EUAE
		1	CERE
		2	ERUE
		3	EUAA
		4	Other
TransactTime	Υ	Creation	time of flexible or complex instruments
		(nanosec	
<derivativesdescripto< td=""><td>or> (optional)</td><td>group en</td><td>ds</td></derivativesdescripto<>	or> (optional)	group en	ds
<pre><instrumentattribute< pre=""></instrumentattribute<></pre>	s> (optional)	sequence	starts
NoInstrAttrib	N		of instrument attributes.
InstrAttribType	N	0	Minimum Reserve Order Volume
		1	Minimum Display Volume
		2	Issuer Name
		3	Issuer Number
		4	Market Type
		5	Market Type Supplement
		6	Reporting Market
		7	Cum-Ex Indicator
		8	Product Assignment Group
		9	Product Assignment Group Description
		10	Domestic Indicator
		11	Pre Trade LIS Value
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		17	Multi CCP-eligibility
		18	Pool Factor
		19	Indexation Coefficient
		20	Trading On Terms Of Issue
		21	Issuer Business Unit
		22	Allow Knock Out
		23	Has PLP
		24	PLP Deferral Time
		25	Warrant Strike
		26	Reporting Market TES
		27	Liquidity Provider User Group
		28	Specialist User Group

Instrument Incr	emental Me	ssage – Eu	rex T7 Release 8.1 (29/06/2020 – 20/11/2020)		
Field name	Optional	Description			
InstrAttribValue	N	Value of instrument attribute.			
<instrumentattributes< td=""><td>s> (optional)</td><td colspan="4">sequence ends</td></instrumentattributes<>	s> (optional)	sequence ends			
<events> (optional) sequence starts</events>					
NoEvents	N	Number (of events.		
EventType	N	0	Last Eligible Trade Date		
		1	First Eligible Trade Date		
		2	Capital Adjustment Date		
		3	Dividend Payment Date		
		4	Final Settlement Reference Date. Identifies the		
			day, on which the underlying information is		
			taken that is the basis of the determination of		
			the final settlement price at the expiration of the		
EventDate	N.I.	Data of o	instrument. vent YYYYMMDD.		
EventDate <events> (optional) se</events>	N Sulanca and		VEHIC TYTTMINIDD.		
InstrumentPricePre	Y	Display d	ocimals		
cision	Y	Display u	ecimais.		
MinPriceIncrement	Υ	Defines tl	he minimum increment for trade prices (tick size).		
			e is identical for all simple instruments of a		
		product.			
		Trading and clearing tick sizes, i.e. increments for trade			
		-	trading and clearing notation are the same unless ncrementClearing is present.		
MinPriceIncrementC	Υ		he minimum increment for trade prices in clearing		
learing	•		(clearing tick size). Used for products to distinguish		
5		between tick sizes for trading and clearing notation, e.g.			
		Total Return Futures.			
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all			
		_	nts of a product. Amounts are only relevant for		
			ick sizes, i.e. to be multiplied with		
		MinPricel	ncrement unless MinPriceIncrementClearing is		
		present.			
MaturityDate	Υ		piration day of the instrument (YYYYMMDD).		
MaturityMonthYear	Y	•	n month (YYYYMM). Note that the actual expiration ded by MaturityDate may be in a different month.		
SecuritySubType	Υ		strategy type for complex instruments.		
			oing of integer values to the corresponding		
		strategy			
		types is available at: www.eurexchange.com > Technology >			
34 1 5			change's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>		1			
NoMarketSegments	N	Always 1.			
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.		
	Υ	Defines the matching method. Only for derivatives.			

Instrument Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)				
Field name	Optional		Description	
ImpliedMarketIndic		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.	
ator	•	1	Both implied-in and implied-out. Synthetic matching: the instrument is considered for	
			implied-in and implied-out matching.	
MultilegModel	Υ	user defir	instrument is predefined by the exchange (=0) or ned (=1). User defined instruments are deleted at	
		0	f the day if the order book is empty. Pre-defined multileg security	
		1	User-defined multileg security	
Deleater	V		<u> </u>	
PriceType	Υ	The unit in which an instrument is quoted/stated when buying or selling.		
		0	Percent	
		1	Monetary	
		2	Points	
PostTradeAnonymit y	Υ	Always er	mpty.	
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (op</quotesizerules>	tional) sequ	ence starts	, always empty []	
<quotesizerules> (op</quotesizerules>	tional) sequ	ence ends		
<pricerangerules> (o</pricerangerules>	ptional) sequ	uence start	rs .	
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	Ν	Reference	e to table identifier from product level messages.	
<pricerangerules> (o</pricerangerules>	<pricerangerules> (optional) sequence ends</pricerangerules>			
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>				
<tradingsessionrules< td=""><td>> (optional)</td><td>sequence (</td><td>ends</td></tradingsessionrules<>	> (optional)	sequence (ends	
<marketsegmentgrp></marketsegmentgrp>	<marketsegmentgrp> sequence ends</marketsegmentgrp>			

x. Instrument snapshot Releases 9.0 - 9.1 (23/11/2020 - 19/11/2021)

Instrument Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)			
Field name	Optional	Description	
MsgType	N	d	Security Definition for Instrument snapshot
			message
MsgSeqNum	N	Contiguo	us across all messages on the reference data
		snapshot	feed regardless of message type. See T7 Market
		and Reference Data Interfaces – Manual, section General	
		structure	of the snapshot cycle.
SecurityID	Ν	The instrument identifier uniquely identifies an instrument,	
		e.g. 72057	7800196358145.
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<securityalt> (optional) sequence starts</securityalt>			
NoSecurityAltID	N	Number o	of alternate identifiers.

Instrument Snaps	shot Messag	e – Eurex T	7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)		
Field name	Optional	Description			
SecurityAltID	N	Alternate	instrument identifier.		
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.		
		М	Marketplace-assigned identifier		
<securityalt> (optional</securityalt>	al) sequence	ends			
SecurityType	N	Type of security.			
		0	Option		
		1	Future		
		2	Complex (multi leg) instrument		
		3	Variance futures		
		4	Total return futures		
		5	Common stock		
		6	Bond		
		7	Trade at reference price		
		8	Exchange traded fund		
		9	Exchange traded commodity		
		10	Exchange traded note		
		12	Other		
		13	Subscription Right		
		14	Investment Funds		
SecurityStatus	N	Instrume	nts may be published prior to becoming active for		
		trading. Status is identical to the product level, i.e. all			
		instrume	instruments of a product are either published or active with		
			otion of those that expire one or more business		
		_	r they stop trading. These will still be distributed		
			expire but as inactive.		
			struments can also expire intra-day or be		
		-	ed which is conveyed with the same field but only		
		0	raday state change messages. Active		
		1	Inactive, is used for cash instruments when the		
		'	first trading date is in future and the product		
			state is Active. The SecurityStatus switches to		
			Active as soon the first trading date is equal or		
			later than current business date.		
		6	Published		
		7	Pending deletion, used when the last trading		
			date is exceeded and the instrument will be		
			deleted soon. Those instruments might become		
			0 = Active again intraday via Market Data		
SocurityDose	Y	The form	intraday State Change messages.		
SecurityDesc	ĭ		at depends on the type of instrument: presents the product symbol		
			tands for the expiration month		
		IST stands for the expiration month IST stands for the short name of the instrument sub-type			
			lucts and Instruments T7/FX and		
		,	ntSubTypes csv file)		

Instrument Snaps	shot Messag	e – Eurex T	7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)
Field name	Optional		Description
		Simple In:	strument:
		PROD SI Y	/YYYMMDD SM ES C/P StrikePrice VN
		Standard	options strategies:
		PROD.O.Y	YYMMDD.IST.SEQ-NO
		Non-stan	dard options strategies:
		PROD.N.Y	YMMDD.SEQ-NO
		Options v	rolatility strategies:
		PROD.V.Y	YMMDD.IST.SEQ-NO
		Future sp	reads:
		PROD.S.M	MONYY.MONYY
		Inter prod	duct spreads:
		PROD.I.YY	/MMDD.IST.SEQ-NO
		Standard	future strategies:
		PROD.F.Y	YMMDD.IST.SEQ-NO
		Packs & B	Bundles:
		PROD.B.N	MONYY.IST
		Strip:	
		PROD.T.Y	YMMDD.SEQ-NO
		Flexible options:	
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG	
		Flexible futures:	
		PROD FI Y	YYYMMDD SM
			1 is the SettlMethod (CS = Cash, PS = Physical), ES is
			iseStyle (EU = European, AM = American), VN is the
			umber OptAttribute, IST is the name of the ubType and SEQ-NO is a unique sequence number
		of 6 characters per product.	
		For SI and FI the date YYYYMMDD is the expiration or	
			Date. For strategies O, N, V, F, Inter product
		spreads I	and Strips T the date YYMMDD is the creation
		date.	
SecurityExchange	Υ		entifier Code (ISO 10383). Used to identify an
DroductComplay	NI NI		nt of a co-operation partner.
ProductComplex	N		Simple Instrument
		0	Simple Instrument
		2	Standard Option Strategy
		3	Non-Standard Option Strategy Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible instruments
		9	רופאוטופ וווסנו נווופוזנס

Instrument Snaps	shot Messag	e – Eurex T	7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)	
Field name	Optional	Description		
<derivativesdescripto< td=""><td>r> (optional)</td><td>group sta</td><td>rts</td></derivativesdescripto<>	r> (optional)	group sta	rts	
CFICode	N	Indicates the type of security using ISO 10962 standard.		
<simpleinstrumentdescriptor> (optional) group starts (appears for SecurityType different from</simpleinstrumentdescriptor>				
2 = Complex Instrume	ent)	_		
ContractDate	Υ	Date used	d to identify the instrument (YYYYMMDD).	
ContractMonthYear	Υ	Month us	sed to identify the instrument (YYYYMM).	
ContractWeek	Υ		erly instruments, this field indicates the number of er (1,2, 3, 4).	
ContractWeekYear	Υ	•	ly instruments, this field identifies the calendar	
Contractivective	'		t the instrument relates to, where ContractWeek	
			number of the week (1 53) in the year given by	
		_	VeekYear	
ContractQuarter	Y	Year used	d to identify the instrument (YYYY). See	
ContractCycleType	Υ		the kind of regular expiration pattern, in the	
Contracteyelerype	'		f which the instrument has been created by the	
			e, e.g. yearly, quarterly, monthly etc. expiration	
		patterns.		
		0	Daily	
		1	Weekly	
		2	Monthly	
		3	Quarterly	
		4	SemiAnnual	
		5	Yearly	
ContractDisplayInstr	Υ	Contains	a recommendation by the exchange on how to	
uction		construct	a name for the instrument, e.g. 1 = Date for daily	
		futures, 6	= Week for weekly instruments etc.	
		0	None	
		1	Date	
		2	Month	
		3	Permanent	
		4	Quarter	
		5	Season	
		6	Week	
		7	Yearly	
StrikePrice	Υ	Strike pri	ce, e.g. 52.00.	
StrikePricePrecision	Y		n number of decimal points for the strike price. vant for display purposes.	
ContractMultiplier	Υ	-	size, e.g. 100.	
PutOrCall	Υ		instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Υ	Version o	f an option. The version changes as a result of	
			e actions or events. The "new" option gets version	
		zero, the	"old" version gets a higher number and may exist	

Instrument Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)				
Field name	Optional		Description	
		temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.		
ExerciseStyle	Υ	Style fam	ily of an option.	
		0	European	
		1	American	
OrigStrikePrice	Υ	Original s	trike price prior to corporate action, e.g. 5.20.	
ContractGeneration Number	Υ	Contract	generation.	
LowExercisePriceOp	Y	LEPO Flag	5.	
tionIndicator		0	No	
		1	Yes	
ValuationMethod	Υ	Tradition	al or futures margin style.	
		0	Premium Style	
		1	Futures Style Mark-to-Market	
SettlMethod	Υ	Settlemer	nt type.	
		0	Cash	
		1	Physical	
SettlSubMethod	Υ	Physical settlement type.		
		0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3	Notional	
		4	Cascade	
		5	Other	
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.		
Symbol	Y	FlipId/Fle	xld, only for flexible instruments.	
<simpleinstrumentde< td=""><td>escriptor> (o_l</td><td>otional) gro</td><td>oup ends</td></simpleinstrumentde<>	escriptor> (o _l	otional) gro	oup ends	
<complexinstrumentl Complex instrument)</complexinstrumentl 	DescriptorGr	oup> (opti	onal) group starts (appears for SecurityType = 2	
LegRatioMultiplier	Y		integer multiple of the option legs for Option Strategies.	
<instrmtleggrp> sequ</instrmtleggrp>	uence starts			
NoLegs	N	Number o	of legs.	
LegSymbol	N	Product id	dentifier (MarketSegmentID) of the leg security.	
LegSecurityID	N	SecurityID of the instrument which is part of the complex instrument.		
LegSecurityIDSourc e	N	Always M = Marketplace-assigned identifier.		
LegSecurityType	N	0	Part of a multi-leg instrument	
		1	Underlying leg	
LegSide	N	0	Buy	

Instrument Snaps	shot Messag	e – Eurex T	7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)
Field name	Optional	Description	
		1	Sell
LegRatioQty	N	The ratio of quantity for this individual leg relative to the entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual.	
		LegRatio(itity for the leg of an order can be calculated as Qty X OrderQty (ETI) = the Leg quantity.
LegPrice	Y	Price for to Volatility	the leg instrument. Used for the underlying leg of a Strategy
<instrmtleggrp> sequ</instrmtleggrp>	uence ends		
<complexinstrumenti< td=""><td>Descriptor></td><td>(optional) ខ្</td><td>group ends</td></complexinstrumenti<>	Descriptor>	(optional) ខ្	group ends
<underlyinginstrume< td=""><td>nt> (optiona</td><td>l) group sta</td><td>arts</td></underlyinginstrume<>	nt> (optiona	l) group sta	arts
UnderlyingMarketSe gmentID	N	Refers to Snapshot	MarketSegmentID from the underlying Product
UnderlyingSecurityI D	N	•	SecurityID from the underlying Instrument
UnderlyingSecurityl DSource	N	•	= Marketplace-assigned identifier.
<underlyinginstrume< td=""><td>nt> (optiona</td><td>l) group en</td><td>ds</td></underlyinginstrume<>	nt> (optiona	l) group en	ds
UnitOfMeasure	Υ	Used for EEX instruments.	
AssetType	Υ	Used for EEX instruments.	
31		0	Emission Allowances
		1	Other
AssetSubType	Υ	Used for	EEX instruments.
		0	EUAE
		1	CERE
		2	ERUE
		3	EUAA
		4	Other
TransactTime	Y	Creation (nanosec	time of flexible or complex instruments
<pre><derivativesdescripto< pre=""></derivativesdescripto<></pre>	r> (ontional)		
<cashdescriptor> (op</cashdescriptor>		<u> </u>	
<cashdescriptor> (op</cashdescriptor>			Tayo Ciripty ()
(op (op 			

Instrument Snaps	shot Messag	e – Eurex T	7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)
Field name	Optional	Description	
		8	Product Assignment Group
		9	Product Assignment Group Description
		10	Domestic Indicator
		11	Pre Trade LIS Value
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		16	Multi CCP-eligibility
		17	Pool Factor
		18	Indexation Coefficient
		19	Trading On Terms Of Issue
		20	Issuer Business Unit
		21	Allow Knock Out
		22	Has PLP
		23	PLP Deferral Time
		24	Warrant Strike
		25	Reporting Market TES
		26	Liquidity Provider User Group
		27	Specialist User Group
		28	Liquidity Class
InstrAttribValue	N	Value of i	nstrument attribute.
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>	s> (optional)	sequence	ends
<events> (optional) se</events>	quence star	ts	
NoEvents	N	Number	of events.
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
		4	Final Settlement Reference Date. Identifies the
			day, on which the underlying information is
			taken that is the basis of the determination of
			the final settlement price at the expiration of the instrument.
EventDate	N	Date of e	vent YYYYMMDD.
<events> (optional) se</events>			
InstrumentPricePre	Y	Display d	ecimals.
cision			
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade	
		prices in	trading and clearing notation are the same unless ncrementClearing is present.

Instrument Snaps	shot Messag	e – Eurex T	7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)	
Field name	Optional		Description	
MinPriceIncrementC learing	Y	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.		
MinPriceIncrementA mount	Y	currency instrume clearing t MinPrice present.	he minimum price movement in the respective (tick value). This value is identical for all nts of a product. Amounts are only relevant for ick sizes, i.e. to be multiplied with Increment unless MinPriceIncrementClearing is	
MaturityDate	Υ		piration day of the instrument (YYYYMMDD).	
MaturityMonthYear	Y	day provi	n month (YYYYMM). Note that the actual expiration ded by MaturityDate may be in a different month.	
SecuritySubType	Y	The map strategy types is a	strategy type for complex instruments. ping of integer values to the corresponding vailable at: www.eurexchange.com > Technology > change's T7 > Documents	
<marketsegmentgrp></marketsegmentgrp>	> sequence s	tarts		
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product i	dentifier or product pool identifier, e.g. 89.	
ImpliedMarketIndic	Υ	Defines the matching method. Only for derivatives.		
ator		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book. Both implied-in and implied-out. Synthetic matching: the instrument is considered for	
MultilegModel	Y	user defi	implied-in and implied-out matching. f instrument is predefined by the exchange (=0) or ned (=1). User defined instruments are deleted at of the day if the order book is empty. Pre-defined multileg security User-defined multileg security	
PriceType	Y	The unit buying or 0 1 2	n which an instrument is quoted/stated when selling. Percent Monetary Points	
PostTradeAnonymit	Y	Always e		
У		A I		
SettlBusinessDays	Y Always empty. otional) sequence starts, always empty []			
			s, aiways empty []	
<pre><quotesizerules> (op <pricerangerules> (o</pricerangerules></quotesizerules></pre>			ts	
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pricerangerules> (o</pricerangerules>	ptional) sequ	l .		

Instrument Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)					
Field name	e Optional Description				
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>					
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>					
<marketsegmentgrp> sequence ends</marketsegmentgrp>					

xi. Instrument incremental Release 9.0 (23/11/2020-25/06/2021)

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)			
Field name	Optional		Description
MsgType	N	BP	Security Definition Update Report for Instrument incremental message
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
SecurityUpdateActio n	N	Intraday	creation of complex instruments. Always A = Add.
SecurityID	N		ument identifier uniquely identifies an instrument, 7800196358145.
SecurityIDSource	N	Always M	l = Marketplace-assigned identifier.
<securityalt> (optional</securityalt>	l) sequence	starts	
NoSecurityAltID	N	Number	of alternate identifiers.
SecurityAltID	N	Alternate	instrument identifier.
SecurityAltIDSource	N	4	ISIN
		М	Marketplace-assigned identifier
<securityalt> (optional</securityalt>	l) sequence	ends	
SecurityType	N	Type of s	ecurity.
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	trading. S instrume	nts may be published prior to becoming active for status is identical to the product level, i.e. all nts of a product are either published or active with
			otion of those that expire one or more business

Instrument Inc	remental Me	essage – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)	
Field name	Optional	Description	
		days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages.	
		within intraday state change messages. 0 Active	
		1 Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date.	
		6 Published	
		7 Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.	
SecurityDesc	Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads: PROD.S.MONYY.MONYY Inter product spreads: PROD.I.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.F.YYMMDD.IST.SEQ-NO Standard future Strategies: PROD.F.YYMMDD.IST.SEQ-NO Packs & Bundles: PROD.B.MONYY.IST Strip: PROD.T.YYMMDD.SEQ-NO Flexible options: PROD FI YYYYMMDD SM ES C/P StrikePrice CNG Flexible futures: PROD FI YYYYMMDD SM	

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)				
Field name	Optional	Description		
	o priorita.	where SM is the SettlMethod (CS = Cash, PS = Physical), ES is the ExerciseStyle (EU = European, AM = American), VN is the version number OptAttribute, IST is the name of the SecuritySubType and SEQ-NO is a unique sequence number of 6 characters per product. For SI and FI the date YYYYMMDD is the expiration or MaturityDate. For strategies O, N, V, F, Inter product		
		spreads I date.	and Strips T the date YYMMDD is the creation	
SecurityExchange	Y	Market Ic	dentifier Code (ISO 10383). Used to identify an nt of a co-operation partner.	
ProductComplex	N		nstrument.	
Troducteomplex	11	0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible instruments	
<pre><derivativesdescripto< pre=""></derivativesdescripto<></pre>	r> (optional)	_	I	
CFICode	N	Indicates the type of security using ISO 10962 standard.		
<simpleinstrumentde< td=""><td>•</td><td>ptional) gro</td><td>oup starts (appears for SecurityType different from Instrument Incremental Message)</td></simpleinstrumentde<>	•	ptional) gro	oup starts (appears for SecurityType different from Instrument Incremental Message)	
StrikePrice	Y	Strike price, e.g. 52.00.		
StrikePricePrecision	Y	Maximum number of decimal points for the strike price. Only relevant for display purposes.		
ContractMultiplier	Υ		size, e.g. 100.	
PutOrCall	Υ	Defines if	f instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.		
ExerciseStyle	Υ	Style family of an option.		
		0	European	
		1	American	
OrigStrikePrice	Υ	Original strike price prior to corporate action, e.g. 5.20.		
ContractGeneration Number	Y	Contract generation.		

Instrument Inci	remental Me	essage – E	urex T7 Release 9.0 (23/11/2020– 25/06/2021)			
Field name	Optional		Description			
LowExercisePriceOp	Y	LEPO Flag.				
tionIndicator		0	No			
		1	Yes			
ValuationMethod	Υ	Tradition	nal or futures margin style.			
		0	Premium Style			
		1	Futures Style Mark-to-Market			
SettlMethod	Υ	Settleme	-			
		0	Cash			
		1	Physical			
SettlSubMethod	Υ	Physical	settlement type.			
		0	Shares			
		1	Derivatives			
		2	Payment Versus Payment			
		3	Notional			
		4	Cascade			
		5	Other			
PriorSettlPrice	Υ	_	s day's settlement price. Provided in clearing			
THOISEMITIE	'		for variance futures instruments and total return			
			nstruments.			
Symbol	Υ	FlipId/FlexId, only for flexible instruments.				
<simpleinstrumentde< td=""><td>escriptor> (o</td><td colspan="5">riptor> (optional) group ends</td></simpleinstrumentde<>	escriptor> (o	riptor> (optional) group ends				
<complexinstrument< td=""><td>DescriptorG</td><td>roup> (op</td><td>tional) group starts (appears for SecurityType = 2</td></complexinstrument<>	DescriptorG	roup> (op	tional) group starts (appears for SecurityType = 2			
Complex instrument)	·					
LegRatioMultiplier	Υ	Common integer multiple of the option legs for Option Volatility Strategies.				
<instrmtleggrp> seq</instrmtleggrp>	uence starts					
NoLegs	N	Number of legs.				
LegSymbol	N	Product	identifier (MarketSegmentID) of the leg security.			
LegSecurityID	N	Security	ID of the instrument which is part of the complex			
		instrume				
LegSecurityIDSourc e	N	Always N	M = Marketplace-assigned identifier.			
LegSecurityType	N	0	Part of a multi-leg instrument			
J J,		1	Underlying leg			
LegSide	N	0	Buy			
Ü		1	Sell			
LegRatioQty	N	The ratio	o of quantity for this individual leg relative to the			
0 ()			ultileg security.			
		For details on the leg ratio rules, please refer to the Functional Reference Manual. The quantity for the leg of an order can be calculated as				
			oQty X OrderQty (ETI) = the Leg quantity.			
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy				
<instrmtleggrp> sequ</instrmtleggrp>	uence ends					

Instrument Inci	remental Me	essage – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)			
Field name	Optional		Description		
<complexinstrument< td=""><td></td><td colspan="3">•</td></complexinstrument<>		•			
UnitOfMeasure	Y	Used for	EEX instruments.		
AssetType	Υ	Used for	EEX instruments.		
		0	Emission Allowances		
		1	Other		
AssetSubType	Υ	Used for	EEX instruments.		
		0	EUAE		
		1	CERE		
		2	ERUE		
		3	EUAA		
		4	Other		
TransactTime	Υ	Creation	time of flexible or complex instruments		
		(nanosec	onds).		
<derivativesdescripto< td=""><td></td><td></td><td></td></derivativesdescripto<>					
<pre><instrumentattribute< pre=""></instrumentattribute<></pre>	s> (optional)				
NoInstrAttrib	N	Number	of instrument attributes.		
InstrAttribType	N	0	Minimum Reserve Order Volume		
		1	Minimum Display Volume		
		2	Issuer Name		
		3	Issuer Number		
		4	Market Type		
		5	Market Type Supplement		
		6	Reporting Market		
		7	Cum-Ex Indicator		
		8	Product Assignment Group		
		9	Product Assignment Group Description		
		10	Domestic Indicator		
		11	Pre Trade LIS Value		
		12	Illiquid As Defined By Exchange		
		13	Market Making Obligation		
		14	Liquid As Defined By Regulator		
		15	Eligible For Stressed Market Conditions		
		17	Multi CCP-eligibility		
		18	Pool Factor		
		19	Indexation Coefficient		
		20	Trading On Terms Of Issue		
		21	Issuer Business Unit		
		22	Allow Knock Out		
		23	Has PLP		
		24	PLP Deferral Time		
		25	Warrant Strike		
		26	Reporting Market TES		
		27	Liquidity Provider User Group		

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)				
Field name	Optional		Description	
		28	Specialist User Group	
InstrAttribValue	N	Value of i	nstrument attribute.	
<instrumentattributes< td=""><td>s> (optional)</td><td colspan="3"></td></instrumentattributes<>	s> (optional)			
<events> (optional) se</events>	•	•		
NoEvents	N	Number (of events	
EventType	N	0	Last Eligible Trade Date	
Eventrype	IN IN	1	First Eligible Trade Date	
		2		
			Capital Adjustment Date	
		3	Dividend Payment Date	
		4	Final Settlement Reference Date. Identifies the	
			day, on which the underlying information is taken that is the basis of the determination of	
			the final settlement price at the expiration of the	
			instrument.	
EventDate	N	Date of e	vent YYYYMMDD.	
<events> (optional) se</events>				
InstrumentPricePre	Υ	Display d	ecimals	
cision		Display a	eenna.s.	
MinPriceIncrement	Υ	Defines tl	he minimum increment for trade prices (tick size).	
		This value is identical for all simple instruments of a		
		product.	·	
		Trading a	nd clearing tick sizes, i.e. increments for trade	
		•	trading and clearing notation are the same unless	
		MinPriceIncrementClearing is present.		
MinPriceIncrementC	Y		he minimum increment for trade prices in clearing	
learing			(clearing tick size). Used for products to distinguish	
			tick sizes for trading and clearing notation, e.g.	
MinPriceIncrementA	V	Total Return Futures. Defines the minimum price movement in the respective		
mount	Y		(tick value). This value is identical for all	
mount			nts of a product. Amounts are only relevant for	
			ick sizes, i.e. to be multiplied with	
		_	ncrement unless MinPriceIncrementClearing is	
		present.	<u> </u>	
MaturityDate	Y	Actual ex	piration day of the instrument (YYYYMMDD).	
MaturityMonthYear	Y	Expiration	n month (YYYYMM). Note that the actual expiration	
<u>-</u>		•	ded by MaturityDate may be in a different month.	
SecuritySubType	Υ	Standard	strategy type for complex instruments.	
			oing of integer values to the corresponding	
		strategy		
		types is available at: www.eurexchange.com > Technology >		
MouleotComment Comm		Eurex Exchange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>	1			
NoMarketSegments	N	Always 1.		
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.	
	Υ	Defines tl	he matching method. Only for derivatives.	

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)					
Field name	Optional		Description		
ImpliedMarketIndic		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.		
ator		1	Both implied-in and implied-out. Synthetic matching: the instrument is considered for		
			implied-in and implied-out matching.		
MultilegModel	Υ	user defir	instrument is predefined by the exchange (=0) or ned (=1). User defined instruments are deleted at if the day if the order book is empty.		
		0	Pre-defined multileg security		
		1	User-defined multileg security		
PriceType	Υ		n which an instrument is quoted/stated when		
rriceType	,	buying or	' '		
		0	Percent		
		1	Monetary		
		2	Points		
PostTradeAnonymit y	Υ	Always empty.			
SettlBusinessDays	Υ	Always empty.			
<quotesizerules> (op</quotesizerules>	tional) sequ	ence starts	, always empty []		
<quotesizerules> (op</quotesizerules>	tional) sequ	ence ends			
<pricerangerules> (o</pricerangerules>	ptional) sequ	uence start	rs .		
NoPriceRangeRules	N	Always 1.			
PriceRangeRuleID	Ν	Reference to table identifier from product level messages.			
<pricerangerules> (optional) sequence ends</pricerangerules>					
<tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules>					
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>					
<marketsegmentgrp> sequence ends</marketsegmentgrp>					

xii. Instrument incremental Release 9.1 (28/06/2021 – 19/11/2021)

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)					
Field name	Optional		Description		
MsgType	N	BP	Security Definition Update Report for Instrument incremental message		
MsgSeqNum	Ν	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.			
SecurityUpdateActio n	N	Intraday creation of complex instruments. Always 0 = Add.			
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.			
SecurityIDSource	Ν	Always M = Marketplace-assigned identifier.			
<securityalt> (optional) sequence starts</securityalt>					
NoSecurityAltID	N	Number	of alternate identifiers.		

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)					
Field name	Optional		Description		
SecurityAltID	N	Alternate	instrument identifier.		
SecurityAltIDSource	N	4	ISIN		
		М	Marketplace-assigned identifier		
<securityalt> (optional</securityalt>	al) sequence	ends			
SecurityType	N	Type of security.			
		0	Option		
		1	Future		
		2	Complex (multi leg) instrument		
		3	Variance futures		
		4	Total return futures		
		5	Common stock		
		6	Bond		
		7	Trade at reference price		
		8	Exchange traded fund		
		9	Exchange traded commodity		
		10	Exchange traded note		
		12	Other		
		13	Subscription Right		
		14	Investment Funds		
SecurityStatus	N	Instrume	nts may be published prior to becoming active for		
		trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages. O Active 1 Inactive, is used for cash instruments when the			
		6	first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date. Published		
		7	Pending deletion, used when the last trading		
			date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.		
SecurityDesc	Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file)			

Instrument Incr	emental Me	ssage – Eu	rex T7 Release 9.1 (28/06/2021 – 19/11/2021)
Field name	Optional		Description
		Simple In	strument:
		PROD SI	/YYYMMDD SM ES C/P StrikePrice VN
		Standard	options strategies:
		PROD.O.\	YMMDD.IST.SEQ-NO
		Non-stan	dard options strategies:
		PROD.N.Y	YMMDD.SEQ-NO
		Options v	rolatility strategies:
		PROD.V.Y	YMMDD.IST.SEQ-NO
		Future sp	reads:
		PROD.S.M	MONYY.MONYY
		Inter prod	duct spreads:
		ł	/MMDD.IST.SEQ-NO
		ł	future strategies:
		ł	YMMDD.IST.SEQ-NO
		Packs & E	•
		PROD.B.N	MONYY.IST
		Strip:	
		•	YMMDD.SEQ-NO
		Flexible o	-
		ł	YYYYMMDD SM ES C/P StrikePrice CNG
		Flexible futures:	
		PROD FI YYYYMMDD SM	
		where SM	1 is the SettlMethod (CS = Cash, PS = Physical), ES is
			iseStyle (EU = European, AM = American), VN is the
			umber OptAttribute, IST is the name of the
		SecuritySubType and SEQ-NO is a unique sequence number of 6 characters per product	
		of 6 characters per product.	
		For SI and FI the date YYYYMMDD is the expiration or MaturityDate. For strategies O, N, V, F, Inter product	
		_	and Strips T the date YYMMDD is the creation
		date.	and surps if the date in minds is the dreadon
SecurityExchange	Υ	Market Id	entifier Code (ISO 10383). Used to identify an
		instrume	nt of a co-operation partner.
ProductComplex	N	Type of in	nstrument.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible instruments

Settled name	Instrument Incr	emental Me	ssage – Eui	rex T7 Release 9.1 (28/06/2021 – 19/11/2021)	
CPICODE N					
CFICode N Indicates the type of security using ISO 10962 standard. < SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument, always empty () in Instrument Incremental Message) StrikePrice Y Strike price, e.g. 52.00. StrikePricePrecision Y Maximum number of decimal points for the strike price. Only relevant for display purposes. ContractMultiplier Y Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. PutOrCall Y Defines if instrument is a put or call. 0 Put (a) Put (a) <td><derivativesdescripto< td=""><td>•</td><td>group sta</td><td></td></derivativesdescripto<></td>	<derivativesdescripto< td=""><td>•</td><td>group sta</td><td></td></derivativesdescripto<>	•	group sta		
2 = Complex Instrument, always empty ⊕ In Instrument Incremental Message) Y Strike Price, e.g., 52.00. StrikePrice Y Strike price, e.g., 52.00. StrikePricePrecision Y Maximum number of decimal points for the strike price. Only relevant for display purposes. ContractMultiplier Y Contract size, e.g., 100. For products with SettIMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g., 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is split into 102 physically delivered amount and the rest of 0.8895 is split into 102 physically delivered amount and the rest of 0.8895 is sash settled. PutOrCall Y Defines if instrument is a put or call. 0 Put 1 1 Call OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 right family of an option. 0 European 1 American 0 No 1 yes 1	CFICode	N	Indicates	the type of security using ISO 10962 standard.	
2 = Complex Instrument, always empty ⊕ In Instrument Incremental Message) Y Strike Price, e.g., 52.00. StrikePrice Y Strike price, e.g., 52.00. StrikePricePrecision Y Maximum number of decimal points for the strike price. Only relevant for display purposes. ContractMultiplier Y Contract size, e.g., 100. For products with SettIMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g., 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is split into 102 physically delivered amount and the rest of 0.8895 is split into 102 physically delivered amount and the rest of 0.8895 is sash settled. PutOrCall Y Defines if instrument is a put or call. 0 Put 1 1 Call OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 right family of an option. 0 European 1 American 0 No 1 yes 1	<simpleinstrumentde< td=""><td>escriptor> (o</td><td>otional) gro</td><td>oup starts (appears for SecurityType different from</td></simpleinstrumentde<>	escriptor> (o	otional) gro	oup starts (appears for SecurityType different from	
StrikePricePrecision Y Maximum number of decimal points for the strike price. Only relevant for display purposes.					
ContractMultiplier Contract size, e.g., 100. For products with SettIMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled. PutOrCall PutOrCall Y Defines if instrument is a put or call. 0 Put 1 Call OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 European 1 American OrigStrikePrice Y Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number LowExercisePriceOp tionIndicator Y ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Physical SettlMethod Y Physical Settlement type. 0 Cash 1 Physical SettlBubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	StrikePrice	Υ	Strike prid	ce, e.g. 52.00.	
ContractMultiplier Y Contract size, e.g. 100. For products with SettIMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled. PutOrCall Y Defines if instrument is a put or call. 0 Put 1 Call OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 European 1 American OrigStrikePrice Y Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number LowExercisePriceOp tionIndicator Y Contract generation. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	StrikePricePrecision	Υ		·	
O Put 1 Call OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 European 1 American 1 American ContractGeneration Number LowExercisePriceOp tionIndicator Y LEPO Flag. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	ContractMultiplier	Y	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount		
Totall OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 European 1 American OrigstrikePrice Y Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number Y Contract generation. LowExercisePriceOp tionIndicator Y LEPO Flag. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	PutOrCall	Υ	Defines if	instrument is a put or call.	
OptAttribute Y Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 European 1 American OrigStrikePrice Y Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number Y Contract generation. LowExercisePriceOp tionIndicator Y LEPO Flay. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade			0	Put	
corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced. ExerciseStyle Y Style family of an option. 0 European 1 American 0 OrigstrikePrice Y Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number Y Contract generation. LowExercisePriceOp tionIndicator Y LEPO Flag			1	Call	
ExerciseStyle Y Style family of an option. 0 European 1 American OrigStrikePrice Y Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number LowExercisePriceOp tionIndicator Y LEPO Flag. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	OptAttribute	Y	corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new		
OrigStrikePrice Original strike price prior to corporate action, e.g. 5.20. ContractGeneration Number LowExercisePriceOp tionIndicator V LEPO Flag. UsuationMethod V Traditional or futures margin style. O Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. O Cash 1 Physical SettlSubMethod Y Physical settlement type. O Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	ExerciseStyle	Υ			
OrigStrikePrice ContractGeneration Number LowExercisePriceOp tionIndicator ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	-		0	European	
ContractGeneration Number Y Contract generation. LowExercisePriceOp tionIndicator Y LEPO Flag. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade			1	American	
ContractGeneration Number Y Contract generation. LowExercisePriceOp tionIndicator Y LEPO Flag. ValuationMethod Y Traditional or futures margin style. 0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	OrigStrikePrice	Υ	Original s	trike price prior to corporate action, e.g. 5.20.	
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	ContractGeneration	Υ			
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$	LowExercisePriceOp	Υ	LEPO Flag	j.):	
ValuationMethodYTraditional or futures margin style.0Premium Style1Futures Style Mark-to-MarketSettlMethodYSettlement type.0Cash1PhysicalSettlSubMethodYPhysical settlement type.0Shares1Derivatives2Payment Versus Payment3Notional4Cascade			0	No	
0 Premium Style 1 Futures Style Mark-to-Market SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade			1	Yes	
SettlMethod Y Settlement type. O Cash 1 Physical SettlSubMethod Y Physical settlement type. O Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	ValuationMethod	Υ	Tradition	al or futures margin style.	
SettlMethod Y Settlement type. 0 Cash 1 Physical SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade			0	Premium Style	
SettlSubMethod Y Physical settlement type. O Shares Derivatives Payment Versus Payment Notional Cash O Physical settlement type. O Shares C Payment Versus Payment C Cascade			1	Futures Style Mark-to-Market	
SettlSubMethod Y Physical settlement type. O Shares Derivatives Payment Versus Payment Notional Cash O Physical settlement type. O Shares C Payment Versus Payment C Cascade	SettlMethod	Υ	Settlemer	nt type.	
SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade			0	Cash	
SettlSubMethod Y Physical settlement type. 0 Shares 1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade			1	Physical	
1 Derivatives 2 Payment Versus Payment 3 Notional 4 Cascade	SettlSubMethod	Υ	Physical s	settlement type.	
2 Payment Versus Payment 3 Notional 4 Cascade			0	Shares	
3 Notional 4 Cascade			1	Derivatives	
4 Cascade			2	Payment Versus Payment	
			3	Notional	
5 Other			4	Cascade	
			5	Other	

Instrument Incr	remental Me	ssage – Eu	rex T7 Release 9.1 (28/06/2021 – 19/11/2021)		
Field name	Optional		Description		
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.			
Symbol	Υ	FlipId/Fle	xld, only for flexible instruments.		
<simpleinstrumentde< td=""><td>escriptor> (o_l</td><td>otional) gro</td><td>oup ends</td></simpleinstrumentde<>	escriptor> (o _l	otional) gro	oup ends		
<pre><complexinstrument complex="" instrument)<="" pre=""></complexinstrument></pre>	DescriptorGr	oup> (opti	ional) group starts (appears for SecurityType = 2		
LegRatioMultiplier	Y		integer multiple of the option legs for Option Strategies.		
<instrmtleggrp> sequ</instrmtleggrp>	uence starts				
NoLegs	N	Number	of legs.		
LegSymbol	N	Product i	dentifier (MarketSegmentID) of the leg security.		
LegSecurityID	N	SecurityII instrume	O of the instrument which is part of the complex nt.		
LegSecurityIDSourc e	N	Always M	= Marketplace-assigned identifier.		
LegSecurityType	N	0	Part of a multi-leg instrument		
3 3,1		1	Underlying leg		
LegSide	N	0	Buy		
J		1	Sell		
LegRatioQty	N	The ratio of quantity for this individual leg relative to the entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual.			
		-	itity for the leg of an order can be calculated as Qty X OrderQty (ETI) = the Leg quantity.		
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy			
<instrmtleggrp> seq</instrmtleggrp>	uence ends	-			
<complexinstrument< td=""><td>Descriptor></td><td>(optional) g</td><td>group ends</td></complexinstrument<>	Descriptor>	(optional) g	group ends		
UnitOfMeasure	Υ	Used for	EEX instruments.		
AssetType	Υ	Used for	EEX instruments.		
31		0	Emission Allowances		
		1	Other		
AssetSubType	Υ	Used for	EEX instruments.		
, 1000100101.) po		0	EUAE		
		1	CERE		
		2	ERUE		
		3	EUAA		
		4	Other		
TransactTime	Y				
		(nanoseconds).			
<derivativesdescripto< td=""><td></td><td><u> </u></td><td></td></derivativesdescripto<>		<u> </u>			
<cashdescriptor> (op</cashdescriptor>			vays empty {}		
<cashdescriptor> (op</cashdescriptor>	tional) group	ends			

Instrument Incr	emental Me	ssage – Eu	rex T7 Release 9.1 (28/06/2021 – 19/11/2021)		
Field name	Optional		Description		
<instrumentattributes< td=""><td></td><td colspan="4">'</td></instrumentattributes<>		'			
NolnstrAttrib	N	Number of instrument attributes.			
InstrAttribType	N	0	Minimum Reserve Order Volume		
		1	Minimum Display Volume		
		2	Issuer Name		
		3	Issuer Number		
		4	Market Type		
		5	Market Type Supplement		
		6	Reporting Market		
		7	Cum-Ex Indicator		
		8	Product Assignment Group		
		9	Product Assignment Group Description		
		10	Domestic Indicator		
		11	Pre Trade LIS Value		
		12	Illiquid As Defined By Exchange		
		13	Market Making Obligation		
		14	Liquid As Defined By Regulator		
		15	Eligible For Stressed Market Conditions		
		17	Multi CCP-eligibility		
		18	Pool Factor		
		19	Indexation Coefficient		
		20	Trading On Terms Of Issue		
		21	Issuer Business Unit		
		22	Allow Knock Out		
		23	Has PLP		
		24	PLP Deferral Time		
		25	Warrant Strike		
		26	Reporting Market TES		
		27	Liquidity Provider User Group		
		28	Specialist User Group		
InstrAttribValue	N	Value of	instrument attribute.		
<instrumentattribute< td=""><td>s> (optional)</td><td>sequence</td><td>ends</td></instrumentattribute<>	s> (optional)	sequence	ends		
<events> (optional) se</events>	quence star	ts			
NoEvents	N	Number	of events.		
EventType	N	0	Last Eligible Trade Date		
		1	First Eligible Trade Date		
		2	Capital Adjustment Date		
		3	Dividend Payment Date		
		4	Final Settlement Reference Date. Identifies the		
			day, on which the underlying information is taken that is the basis of the determination of the final settlement price at the expiration of the		
			instrument.		

Instrument Incr	emental Me	ssage – Eur	rex T7 Release 9.1 (28/06/2021 – 19/11/2021)	
Field name	Optional		Description	
EventDate	N	Date of ev	vent YYYYMMDD.	
<events> (optional) se</events>	quence end	S		
InstrumentPricePre	Υ	Display de	ecimals.	
cision				
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.		
MinPriceIncrementC learing	Y	notation (between t	ne minimum increment for trade prices in clearing clearing tick size). Used for products to distinguish tick sizes for trading and clearing notation, e.g. urn Futures.	
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.		
MaturityDate	Υ	Actual exp	piration day of the instrument (YYYYMMDD).	
MaturityMonthYear	Y	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.		
SecuritySubType	Y	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>	> sequence s			
NoMarketSegments	1	Always 1.		
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.	
ImpliedMarketIndic	Υ	Defines th	ne matching method. Only for derivatives.	
ator		1	Not implied. Direct matching: the instrument is exclusively matched in its own order book. Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.	
MultilegModel	Y	user defir	instrument is predefined by the exchange (=0) or ned (=1). User defined instruments are deleted at f the day if the order book is empty. Pre-defined multileg security User-defined multileg security	
PriceType	Y	The unit in buying or 0 1 2	n which an instrument is quoted/stated when	

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)				
Field name	Optional	Description		
PostTradeAnonymit	Υ	Always empty.		
У				
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (optional) sequence starts, always empty []</quotesizerules>				
<quotesizerules> (optional) sequence ends</quotesizerules>				
<pricerangerules> (optional) sequence starts</pricerangerules>				
NoPriceRangeRules	Ν	Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pricerangerules> (optional) sequence ends</pricerangerules>				
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>				
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>				
<marketsegmentgrp> sequence ends</marketsegmentgrp>				

xiii. Instrument snapshot Releases 10.0 - 10.1 (22/11/2021 - 18/11/2022)

Instrument Snapsh	ot Message	– Eurex T7	Releases 10.0 - 10.1 (22/11/2021 - 18/11/2022)		
Field name	Optional	Description			
MsgType	N	d	Security Definition for Instrument snapshot message		
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.			
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.			
SecurityIDSource	N	Always M = Marketplace-assigned identifier.			
<securityalt> (optional) sequence starts</securityalt>					
NoSecurityAltID	Ν	Number of alternate identifiers.			
SecurityAltID	Ν	Alternate instrument identifier.			
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.		
		М	Marketplace-assigned identifier		
		102	Redundant To SecurityID, the SecurityAltID will		
			point to the instrument with the same SecurityID which "replaces" this inactivated instrument.		
<securityalt> (optiona</securityalt>	l) sequence	ends			
SecurityType	SecurityType N		Type of security.		
		0	Option		
		1	Future		
		2	Complex (multi leg) instrument		
		3	Variance futures		
		4	Total return futures		
		5	Common stock		
		6	Bond		
		7	Trade at reference price		

Instrument Snapsh	ot Message	– Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional	Description	
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instrumer	nts may be published prior to becoming active for
		trading. S	tatus is identical to the product level, i.e. all
			nts of a product are either published or active with
			tion of those that expire one or more business
		days after they stop trading. These will still be distril	
		-	expire but as inactive.
			truments can also expire intra-day or be ed which is conveyed with the same field but only
		1	raday state change messages.
		0	Active
		1	Inactive, is used for cash instruments when the
		·	first trading date is in future and the product
			state is Active. The SecurityStatus switches to
			Active as soon the first trading date is equal or
			later than current business date.
		6	Published
		7	Pending deletion, used when the last trading date
			is exceeded and the instrument will be deleted
			soon. Those instruments might become 0 = Active
			again intraday via Market Data intraday State Change messages.
SecurityDesc	Υ	Unique bu	usiness identifier, the format depends on the
		ProductCo	•
		Simple In:	strument:
		PROD SI Y	YYYYMMDD SM ES C/P StrikePrice VN
		Standard	options strategies:
		PROD.O.Y	YMMDD.IST.SEQ-NO
		Non-stand	dard options strategies:
		PROD.N.Y	YMMDD.SEQ-NO
		Options v	olatility strategies:
		PROD.V.Y	YMMDD.IST.SEQ-NO
		Future sp	reads (until 24/06/2022):
		PROD.S.M	IONYY.MONYY
		Future ca	lendar spread (from 27/06/2022):
		PROD.S.MONYY.MONYY.SPD Basis calendar spread (from 27/06/2022): PROD.BS.MONYY.MONYY.BSPD Inter product spreads:	
		PROD.I.YY	/MMDD.IST.SEQ-NO

Instrument Snapsh	ot Message	– Eurex T	7 Releases 10.0 - 10.1 (22/11/2021 - 18/11/2022)		
Field name	Optional		Description		
		Standard future strategies:			
		PROD.F.YYMMDD.IST.SEQ-NO			
		Packs & Bundles:			
		PROD.B.MONYY.IST			
		Strip:			
		PROD.T.YYMMDD.SEQ-NO			
		Flexible options:			
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG			
		Flexible futures:			
		PROD FI YYYYMMDD SM			
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is			
		the ExerciseStyle (EU = European, AM = American), VN is the version number OptAttribute, IST is the name of the SecuritySubType and SEQ-NO is a unique sequence number			
		of 6 characters per product.			
		For SI and FI the date YYYYMMDD is the ContractDate. For			
		strategies O, N, V, F, Inter product spreads I and Strips T the			
ConveituEvahanaa	V	date YYMMDD is the creation date.			
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used to identify an instrument of a co-operation partner.			
ProductComplex	N	Type of instrument.			
Troducteomplex	14	0 Simple Instrument			
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
			·		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
(Desired)	- 1	9	Flexible instruments		
<derivativesdescripto< td=""><td>•</td><td></td><td></td></derivativesdescripto<>	•				
CFICode	Y		the type of security using ISO 10962 standard.		
ContractIdentificatio	Υ		the granularity which suffice to identify a standard		
nEligibility		e.g. non-flexible contract uniquely within a product.			
		0	Contract Month Year		
		1	Expiration Date		
In Division notes:	V	2 Defines	Contract Date		
IsPrimary	Υ	Defines, if this contract based on its contract generation cycle, is considered primary, e.g. for XEUR contracts with			
	monthly or higher ContractCycle				
		0	No		
		1	Yes		
<simpleinstrumentdo< td=""><td>scriptor> (or</td><td></td><td>oup starts (appears for SecurityType different from</td></simpleinstrumentdo<>	scriptor> (or		oup starts (appears for SecurityType different from		
2 = Complex Instrume		Adorial) gr	oup starts (appears for security type unferent from		
2 – Complex instrument					

Instrument Snapsh	ot Message	– Eurex T7	⁷ Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)	
Field name	Optional		Description	
ContractDate	Υ	Date used to identify the instrument (YYYYMMDD).		
ContractMonthYear	Υ	Contract month and year of the instrument (YYYYMM).		
ContractCycleType	Y	context o exchange patterns.	the kind of regular expiration pattern, in the f which the instrument has been created by the e, e.g. yearly, quarterly, monthly etc. expiration ContractCycleType might change during the f an instrument. Daily Weekly	
		2	Monthly	
		3	Quarterly	
		4	SemiAnnually	
Control of Control	V	5	Yearly	
ContractCycleSubTyp e	Y		the kind of regular expiration pattern, in the f ContractCycleType	
		0	End Of Month, optionally set for ContractCycleType 1 = Weekly.	
ContractFrequency	Y	Defines how granular the expiration of the contract can take place. ContractFrequency remains fix during the lifetime of the corresponding instrument. Will always be set to uniquely identify an instrument. O Day 1 Week		
		2	Month	
		3	Flexible instruments	
		4	End Of Month	
ContractDisplayInstruction	Y	Contains interpret DisplayRe DisplayQu construct attributes	a recommendation by the exchange, on how to the display attributes DisplayDay, elativeDay, DisplayWeek, DisplayMonth, uarter, DisplaySeason and DisplayYear and how to the name for a simple instrument based on these along with other key instrument attributes. The also provides a recommended DisplayName. None, the exchange does not recommend any specific naming for the instrument. The DisplayName is similar to SecurityDesc. Example: ADS SI 20211217 PS AM C 92.00 0 Date, meant to be used for the Energy Market daily instruments. The exchange recommends name based on the ContractDateand provides the DisplayName such as <marketsegment></marketsegment>	
			<contractdate> <strikeprice> <putorcall> <optattribute>. Example: ADS 20211217 92.00 C</optattribute></putorcall></strikeprice></contractdate>	

Instrument Snapsh	ot Message	- Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
		2	Month, meant to be used for the instruments with monthly expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> <strikeprice> <putorcall)> <optattribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021</optattribute></putorcall)></strikeprice></displayyear></displaymonth></marketsegment>
		3	Permanent, the exchange recommends specific name for the instrument and provides the DisplayName.
		4	Quarter, meant to be used for the Energy Market instruments with quarterly expiry. The exchange recommends a name based on the DisplayQuarter and DisplayYear, the provided DisplayName can be calculated as <marketsegment> Q<displayquarter>/<displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BQ Q4/2021, O2BQ Q4/2021 72.00 C</optattribute></putorcall></strikeprice></displayyear></displayquarter></marketsegment>
		5	Season, meant to be used for the Energy Market instruments with semi-annual expiry. The exchange recommends a name based on the DisplaySeason and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayseason> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BS WIN2021, H2BS SUM2022</optattribute></putorcall></strikeprice></displayyear></displayseason></marketsegment>
		6	Week of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> W<displayweek)>/<displayyear><strikeprice> <putorcall> <optattribute>. Example: ODBW W17/2021 50.10 C</optattribute></putorcall></strikeprice></displayyear></displayweek)></marketsegment>

Instrument Snapsh	ot Message	– Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
		7	Year, meant to be used for the Energy Market instruments with yearly expiry. The exchange recommends a name based on the DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BY 2022, F7PY 2023</optattribute></putorcall></strikeprice></displayyear></marketsegment>
		8	Week of Month, meant to be used for weekly instruments. The exchange recommends a name based on the DisplayWeek, DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment>W<displayweek>/<displaymon format="" in="" mmm="" th=""><displayyear> <strikeprice> <putorcall> <optattribute>. Example: ODAX W04/AUG2021 15000 C</optattribute></putorcall></strikeprice></displayyear></displaymon></displayweek></marketsegment>
		9	Weekend Of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> WE<displayweek>/<displayyear> <strikeprice)> <putorcall> <optattribute>. Example: ODBW WE17/2021 50.10 C</optattribute></putorcall></strikeprice)></displayyear></displayweek></marketsegment>
		10	Relative Day, meant to be used for daily instruments. The exchange recommends a name based on the number of business days between the ContractDate and the current business day, the provided DisplayName can be calculated as <marketsegment> T±<displayrelativeday> <strikeprice> <putorcall> <optattribute>. If the DisplayRelativeDay is 0 i.e. the ContractDate is current business day, then the DisplayName will be <marketsegment> T <strikeprice> <putorcall> <optattribute>. Example: ADSG T, FMWN T, FMWN T+1, FMWN T+2</optattribute></putorcall></strikeprice></marketsegment></optattribute></putorcall></strikeprice></displayrelativeday></marketsegment>

Instrument Snapsh	not Message	– Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
		11	End Of Month, meant to be used for the instruments with month end expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> -EOM <strikeprice> <putorcall> <optattribute>. Example: ODAX AUG2021-EOM 15000 C</optattribute></putorcall></strikeprice></displayyear></displaymonth></marketsegment>
DisplayDay	Y		range is 1,, 31. Will be set if DisplayInstruction is 1 = Date or 10 = Relative Day.
DisplayRelativeDay	Y	The valid that the re ContractD number o	range is -99,, 0,, 99. Negative values denote eference day is in the past. Will be set if DisplayInstruction is 10 = Relative Day to the business days between the current business day eference date. It will be recalculated daily.
DisplayWeek	Υ	The valid	range is 1,, 53.
DisplayMonth	Υ	The valid	range is 1,, 12.
DisplayQuarter	Y	a year (1,2	ay Quarter denotes the three-month period inside 2,3,4), to which a quarterly instrument refers to. ute is foreseen to be used for quarterly nts.
DisplaySeason	Y	0	Summer if the contract month is between April and September Winter if the contract month is between October and March
DisplayYear	Υ	The valid	range is 2021,, 9999.
DisplayName	Υ	See Contr	ractDisplayInstruction.
StrikePrice	Υ		ce, e.g. 52.00.
StrikePricePrecision	Y		n number of decimal points for the strike price. vant for display purposes.
ContractMultiplier	Y	For produ multiplier integer pa E.g. 102.8	size, e.g. 100. Acts with SettlMethod P = Physical, a contract With a decimal fraction is split into a deliverable Bart while the remainder is cash settled. 895 is split into 102 physically delivered amount Best of 0.8895 is cash settled.
PutOrCall	Y	Defines if 0 1	instrument is a put or call. Put Call
OptAttribute	Y	corporate zero, the ' temporar no open i	f an option. The version changes as a result of actions or events. The "new" option gets version "old" version gets a higher number and may exist ily in parallel until it is delisted. Delisting is done if nterest exists for the Call and Put. For a new ero a unique SecurityID is introduced.

Instrument Snapsh	ot Message	- Eurex T	7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)	
Field name	Optional		Description	
ExerciseStyle	Υ	Style fam	nily of an option.	
-		0	European	
		1	American	
OrigStrikePrice	Υ	Original	strike price prior to corporate action, e.g. 5.20.	
ContractGeneration	Υ	_	generation.	
Number	•	20110.00	86	
LowExercisePriceOpt	Υ	LEPO Fla	g.	
ionIndicator		0	No	
		1	Yes	
ValuationMethod	Υ	Tradition	nal or futures margin style.	
		0	Premium Style	
		1	Futures Style Mark-to-Market	
SettlMethod	Υ	Settleme		
		0	Cash	
		1	Physical	
SettlSubMethod	Υ	Physical	settlement type.	
Jetti Jubi Meti Tou	•	0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3	Notional	
		4	Cascade	
		5	Other	
		6		
PriorSettlPrice	Y		Energy	
PriorsettiPrice	Y		day's settlement price. Provided in clearing for variance futures instruments and total return	
			nstruments.	
Symbol	Υ		exid, only for flexible instruments.	
<simpleinstrumentde< td=""><td></td><td colspan="2">ļ ·</td></simpleinstrumentde<>		ļ ·		
•			ional) group starts (appears for SecurityType = 2	
Complex instrument)	resempton di	oup (opt	ional, group states (appears for security type 2	
LegRatioMultiplier	Υ	Commor	n integer multiple of the option legs for Option	
			Strategies.	
<instrmtleggrp> sequ</instrmtleggrp>	ience starts			
NoLegs	N	Number	of legs.	
LegSymbol	N	Product i	identifier (MarketSegmentID) of the leg security.	
LegSecurityID	N		D of the instrument which is part of the complex	
		instrume	·	
LegSecurityIDSource	N	Always N	1 = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument	
-		1	Underlying leg	
LegSide	N	0	Buy	
-		1	Sell	
LegRatioQty	N	The ratio	of quantity for this individual leg relative to the	
		entire multileg security.		

Instrument Snapsh	ot Message	– Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)	
Field name	Optional		Description	
		Functiona The quan	s on the leg ratio rules, please refer to the al Reference Manual. tity for the leg of an order can be calculated as Qty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Y		the leg instrument. Used for the underlying leg of a	
<instrmtleggrp> sequ</instrmtleggrp>	ience ends			
<complexinstrument[< td=""><td>Descriptor> (</td><td>optional) g</td><td>group ends</td></complexinstrument[<>	Descriptor> (optional) g	group ends	
<underlyinginstrumer< td=""><td>nt> (optional</td><td>) group sta</td><td>arts</td></underlyinginstrumer<>	nt> (optional) group sta	arts	
UnderlyingMarketSe gmentID	N	Refers to Snapshot	MarketSegmentID from the underlying Product	
UnderlyingSecurityID	N	Refers to Snapshot	SecurityID from the underlying Instrument	
UnderlyingSecurityID Source	N	Always M	= Marketplace-assigned identifier.	
<underlyinginstrumer< td=""><td>nt> (optional</td><td>) group en</td><td>ds</td></underlyinginstrumer<>	nt> (optional) group en	ds	
UnitOfMeasure	Υ	Used for	EEX instruments.	
AssetType	Υ	Used for	EEX instruments.	
		0	Emission Allowances	
		1	Other	
AssetSubType	Υ	Used for	EEX instruments.	
		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Υ	Creation	time of flexible or complex instruments	
		(nanosec		
<derivativesdescripto< td=""><td></td><td><u> </u></td><td></td></derivativesdescripto<>		<u> </u>		
<cashdescriptor> (opt</cashdescriptor>			vays empty {}	
<cashdescriptor> (opt</cashdescriptor>				
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>				
NoInstrAttrib	N		of instrument attributes.	
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	
		8	Product Assignment Group	
		9	Product Assignment Group Description	
		10	Domestic Indicator	

Instrument Snapsh	ot Message	– Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
		11	Pre Trade LIS Value
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		16	Multi CCP-eligibility
		17	Pool Factor
		18	Indexation Coefficient
		19	Trading On Terms Of Issue
		20	Issuer Business Unit
		21	Allow Knock Out
		22	Has PLP
		23	PLP Deferral Time
		24	Warrant Strike
		25	Reporting Market TES
		26	Liquidity Provider User Group
		27	Specialist User Group
		28	Liquidity Class
InstrAttribValue	N	Value of i	nstrument attribute.
<instrumentattributes< td=""><td>> (optional)</td><td></td><td></td></instrumentattributes<>	> (optional)		
<events> (optional) se</events>		•	
NoEvents	N	Number o	of events.
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
		4	Final Settlement Reference Date. Identifies the
			day, on which the underlying information is taken
			that is the basis of the determination of the final
			settlement price at the expiration of the
			instrument.
EventDate	N .		vent YYYYMMDD.
<events> (optional) se</events>			
InstrumentPricePreci	Υ	Display d	ecimals.
Sion	Y	Dofines +1	no minimum increment for trade prices (tiels size)
MinPriceIncrement	Υ		ne minimum increment for trade prices (tick size). e is identical for all simple instruments of a product.
			nd clearing tick sizes, i.e. increments for trade
		_	trading and clearing notation are the same unless
		-	ncrementClearing is present.
MinPriceIncrementCl	Υ		ne minimum increment for trade prices in clearing
earing			clearing tick size). Used for products to distinguish
			tick sizes for trading and clearing notation, e.g.
		Total Retu	ırn Futures.

Instrument Snapsh	ot Message	- Eurex T7	Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.	
MaturityDate	Υ	Actual exp	oiration day of the instrument (YYYYMMDD).
MaturityMonthYear SecuritySubType	Y	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month. Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology >	
			hange's T7 > Documents
<marketsegmentgrp></marketsegmentgrp>	sequence s		
NoMarketSegments	N	Always 1.	
MarketSegmentID	N	Product ic	dentifier or product pool identifier, e.g. 89.
ImpliedMarketIndica	Υ	Defines th	ne matching method. Only for derivatives.
tor		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.
		1	Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.
MultilegModel	Y	user defir	instrument is predefined by the exchange (=0) or ned (=1). User defined instruments are deleted at f the day if the order book is empty. Pre-defined multileg security User-defined multileg security
PriceType	Y	The unit is buying or 0 1 2	n which an instrument is quoted/stated when selling. Percent Monetary Points
PostTradeAnonymity	Υ	Always en	· ·
SettlBusinessDays	Υ	Always en	npty.
<quotesizerules> (op</quotesizerules>	tional) seque	ence starts	, always empty []
<quotesizerules> (op</quotesizerules>	tional) seque	ence ends	
<pricerangerules> (or</pricerangerules>	otional) sequ	ience start	s
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference	e to table identifier from product level messages.
<pricerangerules> (or</pricerangerules>	otional) sequ	ience ends	
<tradingsessionrules< td=""><td>> (optional) :</td><td>sequence s</td><td>starts, always empty []</td></tradingsessionrules<>	> (optional) :	sequence s	starts, always empty []
<tradingsessionrules< td=""><td>> (optional) :</td><td>sequence e</td><td>ends</td></tradingsessionrules<>	> (optional) :	sequence e	ends
<marketsegmentgrp></marketsegmentgrp>	sequence e	nds	

xiv. Instrument incremental Releases 10.0 - 10.1 (22/11/2021 - 18/11/2022)

Optional N N	snapshot and Refer structure	Description Security Definition Update Report for Instrument incremental message us across all messages on the reference data feed regardless of message type. See T7 Market rence Data Interfaces – Manual, section General of the snapshot cycle.
N N	Contiguo snapshot and Refer structure	incremental message us across all messages on the reference data feed regardless of message type. See T7 Market rence Data Interfaces – Manual, section General
N	snapshot and Refer structure	feed regardless of message type. See T7 Market rence Data Interfaces – Manual, section General
	Intraday	of the shapshot cycle.
N.I.	Intraday creation of complex instruments. Always 0 = Add.	
IN IN	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
N	_	= Marketplace-assigned identifier.
l) sequence	starts	
N	Number	of alternate identifiers.
N	Alternate	instrument identifier.
N	4	ISIN
	М	Marketplace-assigned identifier
l) sequence	ends	
N	Type of s	ecurity.
	0	Option
	1	Future
	2	Complex (multi leg) instrument
	3	Variance futures
	4	Total return futures
	5	Common stock
	6	Bond
	7	Trade at reference price
	8	Exchange traded fund
	9	Exchange traded commodity
	10	Exchange traded note
	12	Other
	13	Subscription Right
	14	Investment Funds
N	trading. S instrume the excep days afte until they Active ins	nts may be published prior to becoming active for status is identical to the product level, i.e. all ents of a product are either published or active with otion of those that expire one or more business or they stop trading. These will still be distributed expire but as inactive. It truments can also expire intra-day or be end which is conveyed with the same field but only raday state change messages. Active Inactive, is used for cash instruments when the
	N N N N I) sequence	e.g. 7205 N Always M I) sequence starts N Alternate N Alternate N Type of second 1 2 3 4 5 6 7 8 9 10 12 13 14 N Instrume trading. So instrume the except days after until they Active instruments suspende within into 0

Instrument Increme	ental Messag	e – Eurex T	T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
			state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date.
		6	Published
		7	Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active
			again intraday via Market Data intraday State Change messages.
SecurityDesc	Y		at depends on the type of instrument:
			presents the product symbol
			tands for the expiration month
			s for the short name of the instrument sub-type lucts and Instruments T7/FX and
		i i	ntSubTypes csv file)
			strument:
		PROD SI \	YYYYMMDD SM ES C/P StrikePrice VN
		Standard	options strategies:
		PROD.O.\	YYMMDD.IST.SEQ-NO
		Non-stan	dard options strategies:
		PROD.N.Y	YYMMDD.SEQ-NO
		Options v	volatility strategies:
		PROD.V.Y	YMMDD.IST.SEQ-NO
		Future sp	reads (until 24/06/2022):
		PROD.S.M	MONYY.MONYY
		Future ca	lendar spread (from 27/06/2022):
		PROD.S.MONYY.MONYY.SPD Basis calendar spread (from 27/06/2022):	
			.MONYY.MONYY.BSPD
		ŀ	duct spreads:
			YMMDD.IST.SEQ-NO
		ł	future strategies:
			YMMDD.IST.SEQ-NO
		Packs & E	-
			MONYY.IST
		ŀ	NONT 1.131
		Strip:	WANDS CEO NO
		ł.	YMMDD.SEQ-NO
		Flexible o	options: YYYYMMDD SM ES C/P StrikePrice CNG
		Flexible fu	utures:
		ł	YYYYMMDD SM
		where SM the Exerc version n	I is the SettlMethod (CS = Cash, PS = Physical), ES is iseStyle (EU = European, AM = American), VN is the umber OptAttribute, IST is the name of the ubType and SEQ-NO is a unique sequence number

Instrument Increme	ntal Messag	e – Eurex T	77 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)	
Field name	Optional		Description	
		For SI and Maturity	acters per product. If I the date YYYYMMDD is the expiration or Date. For strategies O, N, V, F, Inter product spreads os T the date YYMMDD is the creation date.	
SecurityExchange	Υ		lentifier Code (ISO 10383). Used to identify an	
		instrume	nt of a co-operation partner.	
ProductComplex	N	Type of in	nstrument.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible instruments	
<derivativesdescripto< td=""><td>r> (optional)</td><td>group sta</td><td>rts</td></derivativesdescripto<>	r> (optional)	group sta	rts	
CFICode	Υ	Indicates	the type of security using ISO 10962 standard.	
ContractIdentificatio	Υ	Defines th	ne granularity which suffice to identify a standard	
nEligibility		e.g. non-flexible contract uniquely within a product.		
		0	Contract Month Year	
		1	Expiration Date	
		2	Contract Date	
IsPrimary	Y	cycle, is c	f this contract based on its contract generation onsidered primary, e.g. for XEUR contracts with or higher ContractCycleType.	
		0	No	
		1	Yes	
· ·	•		oup starts (appears for SecurityType different from Instrument Incremental Message)	
ContractDate	Υ		d to identify the instrument (YYYYMMDD).	
ContractFrequency	Y	place. Corthe corre	ow granular the expiration of the contract can take ntractFrequency remains fix during the lifetime of sponding instrument. Will always be set to uniquely n instrument.	
		0	Day	
		1	Week	
		2	Month	
		3	Flexible instruments	
		4	End Of Month	
StrikePrice	Υ	Strike pri	ce, e.g. 52.00.	
StrikePricePrecision	Y		n number of decimal points for the strike price. vant for display purposes.	

Instrument Increme	ntal Messag	ge – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)	
Field name	Optional	Description	
ContractMultiplier	Y	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled.	
PutOrCall	Υ	Defines if instrument is a put or call.	
		0 Put	
		1 Call	
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.	
ExerciseStyle	Υ	Style family of an option.	
		0 European	
		1 American	
OrigStrikePrice	Υ	Original strike price prior to corporate action, e.g. 5.20.	
ContractGeneration Number	Y	Contract generation.	
LowExercisePriceOpt	Υ	LEPO Flag.	
ionIndicator		0 No	
		1 Yes	
ValuationMethod	Υ	Traditional or futures margin style.	
		0 Premium Style	
		1 Futures Style Mark-to-Market	
SettlMethod	Υ	Settlement type.	
		0 Cash	
		1 Physical	
SettlSubMethod	Υ	Physical settlement type.	
		0 Shares	
		1 Derivatives	
		2 Payment Versus Payment	
		3 Notional	
		4 Cascade	
		5 Other	
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.	
Symbol	Υ	FlipId/FlexId, only for flexible instruments.	
<simpleinstrumentde< td=""><td>scriptor> (or</td><td>ptional) group ends</td></simpleinstrumentde<>	scriptor> (or	ptional) group ends	
<pre><complexinstrument[complex="" instrument)<="" pre=""></complexinstrument[></pre>	DescriptorGr	roup> (optional) group starts (appears for SecurityType = 2	

Instrument Increme	ntal Messag	e – Eurex T	7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)
Field name	Optional		Description
LegRatioMultiplier	Y		integer multiple of the option legs for Option Strategies.
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>	ience starts		
NoLegs	N	Number o	of legs.
LegSymbol	N	Product ic	dentifier (MarketSegmentID) of the leg security.
LegSecurityID	N	SecurityIC instrumer	of the instrument which is part of the complex nt.
LegSecurityIDSource	N	Always M	= Marketplace-assigned identifier.
LegSecurityType	N	0	Part of a multi-leg instrument
		1	Underlying leg
LegSide	N	0	Buy
		1	Sell
LegRatioQty	N	The ratio of quantity for this individual leg relative to the entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual. The quantity for the leg of an order can be calculated as LegRatioQty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Y		he leg instrument. Used for the underlying leg of a
<instrmtleggrp> sequ</instrmtleggrp>	ience ends		<u> </u>
<complexinstrument< td=""><td></td><td>optional) g</td><td>roup ends</td></complexinstrument<>		optional) g	roup ends
UnitOfMeasure	Y	Used for EEX instruments.	
AssetType	Υ	Used for I	EEX instruments.
71		0	Emission Allowances
		1	Other
AssetSubType	Υ	Used for I	EEX instruments.
7.556.545.796	•	0	EUAE
		1	CERE
		-	
		2	ERUE
		3	EUAA
		4	Other
TransactTime	Y		ime of flexible or complex instruments
		(nanoseco	,
<derivativesdescripto< td=""><td></td><td><u> </u></td><td></td></derivativesdescripto<>		<u> </u>	
<cashdescriptor> (opt</cashdescriptor>			vays empty {}
		ande	
<cashdescriptor> (opt</cashdescriptor>			
<cashdescriptor> (opt <instrumentattributes< td=""><td></td><td>sequence</td><td></td></instrumentattributes<></cashdescriptor>		sequence	
<cashdescriptor> (opt</cashdescriptor>		sequence	starts of instrument attributes.
<cashdescriptor> (opt <instrumentattributes< td=""><td>> (optional)</td><td>sequence</td><td></td></instrumentattributes<></cashdescriptor>	> (optional)	sequence	
<cashdescriptor> (opt <instrumentattributes NoInstrAttrib</instrumentattributes </cashdescriptor>	> (optional)	sequence : Number o	of instrument attributes.
<cashdescriptor> (opt <instrumentattributes NoInstrAttrib</instrumentattributes </cashdescriptor>	> (optional)	Sequence : Number o	of instrument attributes. Minimum Reserve Order Volume
<cashdescriptor> (opt <instrumentattributes NoInstrAttrib</instrumentattributes </cashdescriptor>	> (optional)	Number of 1	of instrument attributes. Minimum Reserve Order Volume Minimum Display Volume

Instrument Increme	ntal Messag	e – Eurex T	7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)	
Field name	Optional	Description		
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	
		8	Product Assignment Group	
		9	Product Assignment Group Description	
		10	Domestic Indicator	
		11	Pre Trade LIS Value	
		12	Illiquid As Defined By Exchange	
		13	Market Making Obligation	
		14	Liquid As Defined By Regulator	
		15	Eligible For Stressed Market Conditions	
		17	Multi CCP-eligibility	
		18	Pool Factor	
		19	Indexation Coefficient	
		20	Trading On Terms Of Issue	
		21	Issuer Business Unit	
		22	Allow Knock Out	
		23	Has PLP	
		24	PLP Deferral Time	
		25	Warrant Strike	
		26	Reporting Market TES	
		27	Liquidity Provider User Group	
		28	Specialist User Group	
InstrAttribValue	N	Value of instrument attribute.		
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>	> (optional)	al) sequence ends		
<events> (optional) se</events>	quence start	IS .		
NoEvents	Ν	Number o	of events.	
EventType	Ν	0	Last Eligible Trade Date	
		1	First Eligible Trade Date	
		2	Capital Adjustment Date	
		3	Dividend Payment Date	
		4	Final Settlement Reference Date. Identifies the	
			day, on which the underlying information is taken	
			that is the basis of the determination of the final	
			settlement price at the expiration of the	
EventDate	N	Date of ex	instrument. vent YYYYMMDD.	
<pre><events> (optional) se</events></pre>			COLCULATION DE	
InstrumentPricePreci	Y	Display de	ecimals.	
sion	•	2.5play at		
MinPriceIncrement	Υ	Defines th	ne minimum increment for trade prices (tick size).	
		This value is identical for all simple instruments of a proc		
		Trading a	nd clearing tick sizes, i.e. increments for trade	

MinPriceIncrementCl earing MinPriceIncrementA mount MaturityDate MaturityMonthYear	Y Y	MinPriceling Defines the notation (between to total Returned to the currency of the currency	Description crading and clearing notation are the same unless incrementClearing is present. The minimum increment for trade prices in clearing clearing tick size). Used for products to distinguish tick sizes for trading and clearing notation, e.g. arn Futures. The minimum price movement in the respective (tick value). This value is identical for all ints of a product. Amounts are only relevant for	
MaturityDate		MinPriceling Defines the notation (between to total Returned to the currency of the currency	ncrementClearing is present. The minimum increment for trade prices in clearing clearing tick size). Used for products to distinguish tick sizes for trading and clearing notation, e.g. arm Futures. The minimum price movement in the respective (tick value). This value is identical for all	
MaturityDate		notation (between to Total Retu Defines th currency (instrumer clearing ti	clearing tick size). Used for products to distinguish tick sizes for trading and clearing notation, e.g. urn Futures. The minimum price movement in the respective (tick value). This value is identical for all	
MinPriceIncrementA mount MaturityDate	Υ	Defines the currency of instrument clearing to	tick sizes for trading and clearing notation, e.g. urn Futures. ne minimum price movement in the respective (tick value). This value is identical for all	
MaturityDate	Y	Total Retu Defines th currency (instrumer clearing ti	urn Futures. ne minimum price movement in the respective (tick value). This value is identical for all	
MaturityDate	Y	Defines the currency (instrumer clearing ti	ne minimum price movement in the respective (tick value). This value is identical for all	
MaturityDate	Υ	currency (instrumer clearing ti	(tick value). This value is identical for all	
MaturityDate		instrumer clearing ti		
		clearing ti	nts of a product. Amounts are only relevant for	
		_	· · · · · · · · · · · · · · · · · · ·	
			ck sizes, i.e. to be multiplied with	
			ncrement unless MinPriceIncrementClearing is	
	V	present.	sination down of the simple way ont (MANADD)	
/laturityMonthYear	Y		piration day of the instrument (YYYYMMDD).	
	Y	•	n month (YYYYMM). Note that the actual expiration ded by MaturityDate may be in a different month.	
SecuritySubType	Υ		strategy type for complex instruments.	
			oing of integer values to the corresponding strategy	
			vailable at: www.eurexchange.com > Technology >	
		Eurex Exchange's T7 > Documents		
MarketSegmentGrp> s	sequence s			
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
mpliedMarketIndica	Υ	Defines the matching method. Only for derivatives.		
or		0	Not implied. Direct matching: the instrument is	
			exclusively matched in its own order book.	
		1	Both implied-in and implied-out. Synthetic	
			matching: the instrument is considered for	
			implied-in and implied-out matching.	
MultilegModel	Υ		instrument is predefined by the exchange (=0) or	
			ned (=1). User defined instruments are deleted at	
			f the day if the order book is empty.	
		0	Pre-defined multileg security	
		1	User-defined multileg security	
PriceType	Υ		n which an instrument is quoted/stated when	
		buying or		
		0	Percent	
		1	Monetary	
		2	Points	
PostTradeAnonymity	Υ	Always en	npty.	
SettlBusinessDays	Υ	Always empty.		
QuoteSizeRules> (option	onal) seque	ence starts	, always empty []	
QuoteSizeRules> (optic				
PriceRangeRules> (opti			S	
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
	ceRangeRules> (optional) sequence ends			

Instrument Incremental Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)					
Field name Optional Description					
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>					
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>					
<marketsegmentgrp> sequence ends</marketsegmentgrp>					

xv. Instrument snapshot Release 11.0 (21/11/2022 – 19/05/2023)

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)			
Field name	Optional		Description
MsgType	N	d	Security Definition for Instrument snapshot message
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
SecurityID	N		ument identifier uniquely identifies an instrument, 7800196358145.
SecurityIDSource	N	Always M	= Marketplace-assigned identifier.
<securityalt> (optional</securityalt>	l) sequence	starts	
NoSecurityAltID	N	Number o	of alternate identifiers.
SecurityAltID	N	Alternate	instrument identifier.
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		М	Marketplace-assigned identifier
		102	Redundant To SecurityID, the SecurityAltID will point to the instrument with the same SecurityID which "replaces" this inactivated instrument.
<securityalt> (optional</securityalt>	l) sequence	ends	
SecurityType	N	Type of se	ecurity.
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with	

Instrument Sna	apshot Mess	age – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)		
Field name	Optional	Description		
		the exception of those that expire one or more business days after they stop trading. These will still be distributed until they expire but as inactive. Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only		
		within intraday state change messages.		
		0 Active		
		Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date.		
		6 Published		
		Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.		
SecurityDesc	Υ	Unique business identifier, the format depends on the		
		ProductComplex:		
		Simple Instrument:		
		PROD SI YYYYMMDD SM ES C/P StrikePrice VN		
		Standard options strategies:		
		PROD.O.YYMMDD.IST.SEQ-NO		
		Non-standard options strategies:		
		PROD.N.YYMMDD.SEQ-NO		
		Options volatility strategies:		
		PROD.V.YYMMDD.IST.SEQ-NO		
		Future calendar spread:		
		PROD.S.MONYY.MONYY.SPD		
		Basis calendar spread:		
		PROD.S.YYMMDD.MONYY.BSPD		
		Inter product spreads:		
		PROD.I.YYMMDD.IST.SEQ-NO		
		Standard future strategies:		
		PROD.F.YYMMDD.IST.SEQ-NO		
		Packs & Bundles:		
		PROD.B.MONYY.IST		
		Strip: PROD.T.YYMMDD.SEQ-NO		
		Commodity strips:		
		PROD.C.YYMMDD.IST.SEQ-NO		
		Flexible options:		
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG		
		Flexible futures:		

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)				
Field name	Optional	Description		
		PROD FI YYYYMMDD SM		
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES		
		the ExerciseStyle (EU = European, AM = American), VN is the		
		version number OptAttribute, IST is the name of the		
		SecuritySubType and SEQ-NO is a unique sequence number		
		of 6 characters per product.		
		For SI, FI, SPD and BSPD the date YYYYMMDD is the		
		ContractDate. For SPD and BSPD MONYY is ContractMonthYear. For strategies O, N, V, F, Inter product		
		spreads I, Strips T and Commodity strips C the		
		YYMMDD is the creation date.	date	
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used to ide	entify an	
		instrument of a co-operation partner.	,	
ProductComplex	N	Type of instrument.		
		0 Simple Instrument		
		1 Standard Option Strategy		
		2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		4 Futures Spread		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7 Pack and Bundle		
		8 Strip		
		9 Flexible Instrument		
		10 Commodity Strip		
<derivativesdescripto< td=""><td>r> (optional)</td><td colspan="2"></td></derivativesdescripto<>	r> (optional)			
CFICode	Y	Indicates the type of security using ISO 10962	standard.	
DisplayName	Υ	See ContractDisplayInstruction.		
ContractIdentificatio	Υ	Defines the granularity which suffice to identif	y a standard	
nEligibility		e.g. non-flexible contract uniquely within a pro	duct.	
		0 Contract Month Year		
		1 Expiration Date		
		2 Contract Date		
IsPrimary	Υ	Defines, if this contract based on its contract g	eneration	
		cycle, is considered primary, e.g. for XEUR cont	tracts with	
		monthly or higher ContractCycleType.		
		0 No		
		1 Yes		
<pre><simpleinstrumentde 2="Complex" instrume<="" pre=""></simpleinstrumentde></pre>	•	tional) group starts (appears for SecurityType o	different from	
ContractDate	Y	Date used to identify the instrument (YYYYMM	DD).	
ContractDateType	Υ	A symbol to describe the type of ContractDate		
71:		Expiration Date, FDLV for First Delivery Date (Power and Gasproducts of EEX), FSRD for Final Settlement Reference Date		

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)	
Field name	Optional	Description		
		(Eurex MSCI products), IMMD for IMM Date (start of the		
		underlyin	g interest period) (Eurex ESTR and SARON futures).	
ContractMonthYear	Υ	Contract month and year of the instrument (YYYYMM).		
ContractCycleType	Υ	Indicates the kind of regular expiration pattern, in the context of which the instrument has been created by the		
		exchange	, e.g. yearly, quarterly, monthly etc. expiration	
		-	ContractCycleType might change during the	
		lifetime o	f an instrument.	
		0	Daily	
		1	Weekly	
		2	Monthly	
		3	Quarterly	
		4	SemiAnnually	
		5	Yearly	
ContractCycleSubTyp	Υ	Indicates the kind of regular expiration pattern, in the		
е		context of ContractCycleType		
		0	End Of Month, optionally set for	
			ContractCycleType 1 = Weekly.	
ContractFrequency	Υ	Defines how granular the expiration of the contract of		
		•	ntractFrequency remains fix during the lifetime of	
			sponding instrument. Will always be set to uniquely	
		-	n instrument.	
		0	Day	
		1	Week	
		2	Month	
		3	Flexible instruments	
		4	End Of Month	
ContractDisplayInstr	Υ	Contains	a recommendation by the exchange, on how to	
uction		interpret	the display attributes DisplayDay,	
			elativeDay, DisplayWeek, DisplayMonth,	
			uarter, DisplaySeason and DisplayYear and how to	
			the name for a simple instrument based on these	
			s along with other key instrument attributes. The	
			also provides a recommended DisplayName.	
		0	None, the exchange does not recommend any	
			specific naming for the instrument. The	
			DisplayName is similar to SecurityDesc. Example: ADS SI 20211217 PS AM C 92.00 0	
			Example. ADS SI 20211217 PS AWI C 92.00 0	

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)
Field name	Optional		Description
		1	Date, meant to be used for the Energy Market daily instruments. The exchange recommends name based on the ContractDateand provides the DisplayName such as <marketsegment> <contractdate> <strikeprice> <putorcall> <optattribute>. Example: ADS 20211217 92.00 C</optattribute></putorcall></strikeprice></contractdate></marketsegment>
		2	Month, meant to be used for the instruments with monthly expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> <strikeprice> <putorcall)> <optattribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021</optattribute></putorcall)></strikeprice></displayyear></displaymonth></marketsegment>
		3	Permanent, the exchange recommends specific name for the instrument and provides the DisplayName.
		4	Quarter, meant to be used for the Energy Market instruments with quarterly expiry. The exchange recommends a name based on the DisplayQuarter and DisplayYear, the provided DisplayName can be calculated as <marketsegment> Q<displayquarter>/<displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BQ Q4/2021, O2BQ Q4/2021 72.00 C</optattribute></putorcall></strikeprice></displayyear></displayquarter></marketsegment>
		5	Season, meant to be used for the Energy Market instruments with semi-annual expiry. The exchange recommends a name based on the DisplaySeason and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayseason> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BS WIN2021, H2BS SUM2022</optattribute></putorcall></strikeprice></displayyear></displayseason></marketsegment>

Instrument Sn	apshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)
Field name	Optional		Description
		6	Week of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> W<displayweek)>/<displayyear><strikeprice> <putorcall> <optattribute>. Example: ODBW W17/2021 50.10 C</optattribute></putorcall></strikeprice></displayyear></displayweek)></marketsegment>
		7	Year, meant to be used for the Energy Market instruments with yearly expiry. The exchange recommends a name based on the DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BY 2022, F7PY 2023</optattribute></putorcall></strikeprice></displayyear></marketsegment>
		8	Week Of Month, meant to be used for weekly instruments. The exchange recommends a name based on DisplayWeek, DisplayDayOfWeek, DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""><displayyear format="" in="" yy="">- W<displayweek><displaydayofweek ddd="" format="" in=""> <strikeprice> <putorcall> <optattribute)>. Example: ODAX AUG21-W4FRI 15000 C</optattribute)></putorcall></strikeprice></displaydayofweek></displayweek></displayyear></displaymonth></marketsegment>
		9	Weekend Of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> WE<displayweek>/<displayyear> <strikeprice)> <putorcall> <optattribute>. Example: ODBW WE17/2021 50.10 C</optattribute></putorcall></strikeprice)></displayyear></displayweek></marketsegment>

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)
Field name	Optional		Description
		10	Relative Day, meant to be used for daily instruments. The exchange recommends a name based on the number of business days between the ContractDate and the current business day, the provided DisplayName can be calculated as <marketsegment> T±<displayrelativeday> <strikeprice> <putorcall> <optattribute>. If the DisplayRelativeDay is 0 i.e. the ContractDate is current business day, then the DisplayName will be <marketsegment> T <strikeprice> <putorcall><optattribute>. Example: ADSG T, FMWN T, FMWN T+1, FMWN T+2</optattribute></putorcall></strikeprice></marketsegment></optattribute></putorcall></strikeprice></displayrelativeday></marketsegment>
		11	End Of Month, meant to be used for the instruments with month end expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> -EOM <strikeprice> <putorcall> <optattribute>. Example: ODAX AUG2021-EOM 15000 C</optattribute></putorcall></strikeprice></displayyear></displaymonth></marketsegment>
DisplayDay	Y		range is 1,, 31. Will be set if DisplayInstruction is 1 = Date or 10 = Relative Day.
DisplayRelativeDay	Y	The valid range is -99,, 0,, 99. Negative values denote that the reference day is in the past. Will be set if ContractDisplayInstruction is 10 = Relative Day to the number of business days between the current business day and the reference date. It will be recalculated daily.	
DisplayWeek	Y		range is 1,, 53.
DisplayDayOfWeek	Υ	The day o	f week of the weekly contract. To be used with
			DisplayInstruction.
		0	Monday
		1	Tuesday
		2	Wednesday
		3	Thursday
		4	Friday
		5	Saturday
Disale Marth		6	Sunday
DisplayMonth	Y		range is 1,, 12.
DisplayQuarter	Y	The Display Quarter denotes the three-month period inside a year (1,2,3,4), to which a quarterly instrument refers to. The attribute is foreseen to be used for quarterly instruments.	

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)	
Field name	Optional		Description	
DisplaySeason	Y	0	Summer if the contract month is between April and September	
		1	Winter if the contract month is between October and March	
DisplayYear	Υ	The valid	range is 2021,, 9999.	
StrikePrice	Υ	Strike price, e.g. 52.00.		
StrikePricePrecision	Υ		Maximum number of decimal points for the strike price. Only relevant for display purposes.	
ContractMultiplier	Υ	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled.		
PutOrCall	Υ	Defines if	instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Υ		f an option. The version changes as a result of	
		corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new		
Europeia a Challa		version zero a unique SecurityID is introduced. Style family of an option.		
ExerciseStyle	Υ		ř.	
		0	European	
0 : 6: 11		1 American		
OrigStrikePrice	Y		trike price prior to corporate action, e.g. 5.20.	
ContractGeneration Number	Y	Contract generation.		
LowExercisePriceOpt	Υ	LEPO Flag	Ţ.	
ionIndicator		0	No	
		1	Yes	
ValuationMethod	Υ	Traditiona	al or futures margin style.	
		0	Premium Style	
		1	Futures Style Mark-to-Market	
SettlMethod	Υ	Settlemer	nt type.	
		0	Cash	
		1	Physical	
SettlSubMethod	Υ	Physical s	ettlement type.	
		0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3	Notional	
		4	Cascade	
		5	Other	
			Other	

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)					
Field name	Optional	Description			
	•	6	Energy		
PriorSettlPrice	Υ	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.			
PriceDelta	Y	Previous day's option delta provided for option instruments only.			
Symbol	Υ	FlipId/Flex	kld, only for flexible instruments.		
<simpleinstrumentde< td=""><td>scriptor> (op</td><td colspan="3">optional) group ends</td></simpleinstrumentde<>	scriptor> (op	optional) group ends			
<pre><complexinstrumentd complex="" instrument)<="" pre=""></complexinstrumentd></pre>	escriptorGr)	oup> (opti	onal) group starts (appears for SecurityType = 2		
LastFragment	N	Indicates whether this message is the last in a sequence of messages that together convey a joint list of InstrmtLegGrp. All messages up to the last with LastFragment = 1 share the same root level content and an application first needs to combine all InstrmtLeg lists before it has the complete definition of an complex instrument.			
LegRatioMultiplier	Υ		integer multiple of the option legs for Option Strategies.		
<instrmtleggrp> sequ</instrmtleggrp>	ence starts	ts			
NoLegs	N	Number of legs.			
LegSymbol	N		Product identifier (MarketSegmentID) of the leg security.		
LegSecurityID	N		SecurityID of the instrument which is part of the complex		
,		instrumer	·		
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.			
LegSecurityType	N	0	Part of a multi-leg instrument		
		1	Underlying leg		
LegSide	N	0	Buy		
		1	Sell		
LegRatioQty	N	The ratio of quantity for this individual leg relative to the entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual. The quantity for the leg of an order can be calculated as LegRatioQty X OrderQty (ETI) = the Leg quantity.			
LegPrice	Υ	Price for to Volatility S	he leg instrument. Used for the underlying leg of a Strategy		
<instrmtleggrp> sequ</instrmtleggrp>	ence ends	, ,			
<complexinstrumentd< td=""><td>escriptor> (</td><td>optional) g</td><td>roup ends</td></complexinstrumentd<>	escriptor> (optional) g	roup ends		
UnderlyingInstrumer	•		•		
UnderlyingMarketSe gmentID	N		MarketSegmentID from the underlying Product		
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.			
UnderlyingSecurityID Source	N		= Marketplace-assigned identifier.		
<underlyinginstrumer< td=""><td>ıt> (optional</td><td>) group end</td><td>ds</td></underlyinginstrumer<>	ıt> (optional) group end	ds		

AssetType Y Used for EEX instruments. Demission Allowances	Instrument Sna	apshot Mess	age – Eure	ex T7 Release 11.0 (21/11/2022 – 19/05/2023)	
AssetType Y Used for EEX instruments. Chieff	Field name	Optional		Description	
AssetSubType Y Used for EEX instruments. 0 EUAE 1 CERE 2 ERUE 3 EUAA 4 Other TransactTime Y Creation time of flexible or complex instruments (nanoseconds). **DerivativesDescriptor** (optional) group ends **CashDescriptor** (optional) group ends **CashDescriptor** (optional) group ends **CashDescriptor** (optional) sequence starts NoInstrAttrib N Number of instrument attributes. **InstrAttribType Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrument attributes. **InstrAttribType N Number of instrumentative average and attributes. **InstrAttribType N Number of instrumentative average and attributes. **InstrAttribType N Number of instrumentative average and attributes. **InstrAttribType N Number of instrumentative average average average attributes. **In	UnitOfMeasure	Υ	Used for EEX instruments.		
AssetSubType Y Used for EEX instruments. 0 EUAE 1 CERE 2 ERUE 3 EUAA 4 Other TransactTime Y Creation time of flexible or complex instruments (nanoseconds). **CashDescriptor> (optional) group ends **InstrumentAttributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. **NoInstrAttrib N **InstrAttribType N Minimum Display Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group 9 Product Assignment Group 9 Product Assignment Group 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 10 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike	AssetType	Υ	Used for EEX instruments.		
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TransactTime CERE 2 ERUE 3 EUAA 4 Other Creation time of flexible or complex instruments (nanoseconds).			1	Other	
O EUAE	AssetSubType	Υ	Used for	EEX instruments.	
1 CERE 2 ERUE 3 EUAA 4 Other TransactTime Y Creation time of flexible or complex instruments (nanoseconds). *CerivativesDescriptor> (optional) group ends *CashDescriptor> (optional) group ends *CashDescriptor> (optional) group ends *CashDescriptor> (optional) group ends *InstrumentAttributes> (optional) sequence starts NoInstrAttrib N Number of instrument attributes. *InstrAttribType N O Minimum Reserve Order Volume 1 Minimum Display Volume 2 Issuer Name 3 Issuer Name 3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group 9 Product Assignment Group 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike	31		0	EUAE	
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3 EUAA 4 Other			2		
TransactTime Y Creation time of flexible or complex instruments (nanoseconds). CashDescriptor> (optional) group ends CashDescriptor (optional) group ends CashDescript					
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3 Issuer Number 4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike			-	7 7	
4 Market Type 5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
5 Market Type Supplement 6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
6 Reporting Market 7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
7 Cum-Ex Indicator 8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
8 Product Assignment Group 9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike				, -	
9 Product Assignment Group Description 10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike			-		
10 Domestic Indicator 11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike				,	
11 Pre Trade LIS Value 12 Illiquid As Defined By Exchange 13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
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13 Market Making Obligation 14 Liquid As Defined By Regulator 15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
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15 Eligible For Stressed Market Conditions 16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
16 Multi CCP-eligibility 17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike				, -	
17 Pool Factor 18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike					
18 Indexation Coefficient 19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike			16		
19 Trading On Terms Of Issue 20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike			17		
20 Issuer Business Unit 21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike		18			
21 Allow Knock Out 22 Has PLP 23 PLP Deferral Time 24 Warrant Strike			19		
22 Has PLP 23 PLP Deferral Time 24 Warrant Strike			20	Issuer Business Unit	
23 PLP Deferral Time 24 Warrant Strike			21	Allow Knock Out	
24 Warrant Strike			22	Has PLP	
			23	PLP Deferral Time	
25 Departing Market TEC			24	Warrant Strike	
25 Reporting Market 165			25	Reporting Market TES	

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)		
Field name	Optional	Description			
	- 1	26	Liquidity Provider User Group		
		27	Specialist User Group		
		28	Liquidity Class		
InstrAttribValue	N		nstrument attribute.		
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>					
<events> (optional) se</events>			Citas		
NoEvents	N	Number o	of events		
EventType	N	0	Last Eligible Trade Date		
Lventrype	IN	1	First Eligible Trade Date		
		-			
		2	Capital Adjustment Date		
		3	Dividend Payment Date		
		4	Final Settlement Reference Date. Identifies the		
			day, on which the underlying information is taken that is the basis of the determination of the final		
			settlement price at the expiration of the		
			instrument.		
EventDate	N	Date of ev	vent YYYYMMDD.		
<events> (optional) se</events>	quence end:	5			
InstrumentPricePreci	Υ	Display de	ecimals.		
sion		, ,			
MinPriceIncrement	Υ		ne minimum increment for trade prices (tick size).		
			This value is identical for all simple instruments of a product.		
			nd clearing tick sizes, i.e. increments for trade		
		prices in trading and clearing notation are the same unless			
MinDricolneromontCl	Y	MinPriceIncrementClearing is present. Defines the minimum increment for trade prices in clearing			
MinPriceIncrementCl earing	ľ		clearing tick size). Used for products to distinguish		
Carring			tick sizes for trading and clearing notation, e.g.		
			urn Futures.		
MinPriceIncrementA	Υ		ne minimum price movement in the respective		
mount			(tick value). This value is identical for all		
		instrumer	nts of a product. Amounts are only relevant for		
		_	ick sizes, i.e. to be multiplied with		
			ncrement unless MinPriceIncrementClearing is		
Material Date	\ <u>'</u>	present.			
MaturityDate	Y		piration day of the instrument (YYYYMMDD).		
MaturityMonthYear	Y	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.			
SecuritySubType Y		Standard strategy type for complex instruments.			
			ping of integer values to the corresponding strategy		
			vailable at: www.eurexchange.com > Technology >		
«ManhatCarray (C			hange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>					
NoMarketSegments	N	Always 1.			
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.		
	Y	Defines th	ne matching method. Only for derivatives.		

Instrument Sna	pshot Mess	age – Eure	x T7 Release 11.0 (21/11/2022 – 19/05/2023)
Field name	Optional		Description
I no ndi n dNA n vica tin di en		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.
ImpliedMarketIndica tor		1	Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.
MultilegModel	Υ	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security	
PriceType	Υ	User-defined multileg security The unit in which an instrument is quoted/stated when buying or selling. O Percent 1 Monetary	
		2	Points
PostTradeAnonymity	Υ	Always en	npty.
SettlBusinessDays	Υ	Always en	npty.
<quotesizerules> (op</quotesizerules>	tional) seque	ence starts	, always empty []
<quotesizerules> (op</quotesizerules>	tional) seque	ence ends	
<pricerangerules> (or</pricerangerules>	otional) sequ	ience start	S
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<pricerangerules> (optional) sequence ends</pricerangerules>			
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>			
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>			
<marketsegmentgrp></marketsegmentgrp>	sequence e	nds	

xvi. Instrument snapshot Release 11.1 (22/05/2023 – 17/11/2023)

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)			
Field name	Optional	Description	
MsgType	N	d	Security Definition for Instrument snapshot
			message
MsgSeqNum	Ν	Contiguo	us across all messages on the reference data
		snapshot	feed regardless of message type. See T7 Market
		and Refer	ence Data Interfaces – Manual, section General
		structure of the snapshot cycle.	
SecurityID	Ν	The instrument identifier uniquely identifies an instrument,	
		e.g. 72057	7800196358145.
SecurityIDSource	Ν	Always M	= Marketplace-assigned identifier.
<securityalt> (optiona</securityalt>	l) sequence	starts	
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		М	Marketplace-assigned identifier

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.1 (22/05/2023 – 17/11/2023)
Field name	Optional		Description
		102	Redundant To SecurityID, the SecurityAltID will point to the instrument with the same SecurityID which "replaces" this inactivated instrument.
<securityalt> (optiona</securityalt>	l) sequence	ends	·
SecurityType	N	Type of se	ecurity.
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	Z	trading. S instrumenthe exception days after until they Active insuspende	nts may be published prior to becoming active for tatus is identical to the product level, i.e. all nts of a product are either published or active with otion of those that expire one or more business or they stop trading. These will still be distributed expire but as inactive. truments can also expire intra-day or be ed which is conveyed with the same field but only raday state change messages. Active Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date. Published Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.
SecurityDesc	Y	Unique business identifier, the format depends on the ProductComplex: Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies:	

Instrument Sna	apshot Mess	sage – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)		
Field name	Optional	Description		
		PROD.O.YYMMDD.IST.SEQ-NO		
		Non-standard options strategies:		
		PROD.N.YYMMDD.SEQ-NO		
		Options volatility strategies:		
		PROD.V.YYMMDD.IST.SEQ-NO		
		Future calendar spread:		
		PROD.S.MONYY.MONYY.SPD		
		Basis calendar spread:		
		PROD.S.YYMMDD.MONYY.BSPD		
		Inter product spreads:		
		PROD.I.YYMMDD.IST.SEQ-NO		
		Standard future strategies:		
		PROD.F.YYMMDD.IST.SEQ-NO		
		Packs & Bundles:		
		PROD.B.MONYY.IST		
		Strip:		
		PROD.T.YYMMDD.SEQ-NO		
		Commodity strips:		
		PROD.C.YYMMDD.IST.SEQ-NO		
		Flexible options:		
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG		
		Flexible futures:		
		PROD FI YYYYMMDD SM		
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is		
		the ExerciseStyle (EU = European, AM = American), VN is the		
		version number OptAttribute, IST is the name of the		
		SecuritySubType and SEQ-NO is a unique sequence number of 6 characters per product.		
		For SI, FI, SPD and BSPD the date YYYYMMDD is the		
		ContractDate. For SPD and BSPD MONYY is		
		ContractMonthYear. For strategies O, N, V, F, Inter product		
		spreads I, Strips T and Commodity strips C the date		
		YYMMDD is the creation date.		
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used to identify an		
DradustCompley	N	instrument of a co-operation partner.		
ProductComplex	IN	Type of instrument.		
		0 Simple Instrument 1 Standard Option Strategy		
		1 Standard Option Strategy2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		4 Futures Spread		
		·		
		'		
		6 Standard Futures Strategy 7 Pack and Bundle		
		/ Pack and bundle		

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.1 (22/05/2023 – 17/11/2023)	
Field name	Optional		Description	
		8	Strip	
		9	Flexible Instrument	
		10	Commodity Strip	
<derivativesdescripto< td=""><td>r> (ontional)</td><td></td><td></td></derivativesdescripto<>	r> (ontional)			
CFICode	Y		the type of security using ISO 10962 standard.	
	Y		ractDisplayInstruction.	
DisplayName				
ContractIdentificatio	Υ		ne granularity which suffice to identify a standard	
nEligibility		0 e.g. 11011-1	lexible contract uniquely within a product. Contract Month Year	
		_		
		1	Expiration Date	
		2	Contract Date	
IsPrimary	Υ		f this contract based on its contract generation	
		_	onsidered primary, e.g. for XEUR contracts with	
			or higher ContractCycleType.	
		0	No	
		1	Yes	
<pre><simpleinstrumentde 2="Complex" instrume<="" pre=""></simpleinstrumentde></pre>		otional) gro	oup starts (appears for SecurityType different from	
ContractDate	Y	Data usa	to identify the instrument (WWMMDD)	
			d to identify the instrument (YYYYMMDD).	
ContractDateType	Υ	A symbol to describe the type of ContractDate e.g. EXPI for		
		Expiration Date, FDLV for First Delivery Date (Power and Gas products of EEX), FSRD for Final Settlement Reference Date		
		•	SCI products), IMMD for IMM Date (start of the	
			g interest period) (Eurex ESTR and SARON futures).	
ContractMonthYear	Υ	Contract month and year of the instrument (YYYYMM).		
ContractCycleType	Y		the kind of regular expiration pattern, in the	
ContractCycleType	ľ	context of which the instrument has been created by the		
			, e.g. yearly, quarterly, monthly etc. expiration	
		_	ContractCycleType might change during the	
			f an instrument.	
		0	Daily	
		1	Weekly	
		2	Monthly	
		3	Quarterly	
		4	SemiAnnually	
			,	
Contract C. L.C. L.T.	.,,	5	Yearly	
ContractCycleSubTyp	Υ			
е			f ContractCycleType	
		0	End Of Month, optionally set for	
ContractEracusas	\/	Dofines	ContractCycleType 1 = Weekly.	
ContractFrequency	Y		ow granular the expiration of the contract can take	
		l -	ntractFrequency remains fix during the lifetime of sponding instrument. Will always be set to uniquely	
			n instrument.	
		0		
		l	Day	

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.1 (22/05/2023 – 17/11/2023)
Field name	Optional		Description
		1	Week
		2	Month
		3	Flexible instruments
		4	End Of Month
ContractDisplayInstruction	Y	interpret of DisplayRe DisplayQu construct attributes	a recommendation by the exchange, on how to the display attributes DisplayDay, elativeDay, DisplayWeek, DisplayMonth, uarter, DisplaySeason and DisplayYear and how to the name for a simple instrument based on these along with other key instrument attributes. The also provides a recommended DisplayName. None, the exchange does not recommend any specific naming for the instrument. The DisplayName is similar to SecurityDesc. Example: ADS SI 20211217 PS AM C 92.00 0
		1	Date, meant to be used for the Energy Market daily instruments. The exchange recommends name based on the ContractDateand provides the DisplayName such as <marketsegment> <contractdate> <strikeprice> <putorcall> <optattribute>. Example: ADS 20211217 92.00 C</optattribute></putorcall></strikeprice></contractdate></marketsegment>
		2	Month, meant to be used for the instruments with monthly expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""><displayyear> <strikeprice> <putorcall)> <optattribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021</optattribute></putorcall)></strikeprice></displayyear></displaymonth></marketsegment>
		3	Permanent, the exchange recommends specific name for the instrument and provides the DisplayName.

Instrument Sr	apshot Mess	age – Eure	x T7 Release 11.1 (22/05/2023 – 17/11/2023)
Field name	Optional		Description
		4	Quarter, meant to be used for the Energy Market instruments with quarterly expiry. The exchange recommends a name based on the DisplayQuarter and DisplayYear, the provided DisplayName can be calculated as <marketsegment> Q<displayquarter>/<displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BQ Q4/2021, O2BQ Q4/2021 72.00 C</optattribute></putorcall></strikeprice></displayyear></displayquarter></marketsegment>
		5	Season, meant to be used for the Energy Market instruments with semi-annual expiry. The exchange recommends a name based on the DisplaySeason and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayseason> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BS WIN2021, H2BS SUM2022</optattribute></putorcall></strikeprice></displayyear></displayseason></marketsegment>
		6	Week of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> W<displayweek)>/<displayyear><strikeprice> <putorcall> <optattribute>. Example: ODBW W17/2021 50.10 C</optattribute></putorcall></strikeprice></displayyear></displayweek)></marketsegment>
		7	Year, meant to be used for the Energy Market instruments with yearly expiry. The exchange recommends a name based on the DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BY 2022, F7PY 2023</optattribute></putorcall></strikeprice></displayyear></marketsegment>

Instrument Sna	apshot Mess	sage – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)
Field name	Optional	Description
		8 Week Of Month, meant to be used for weekly instruments. The exchange recommends a name based on DisplayWeek, DisplayPayOfWeek, DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear format="" in="" yy=""> -W <displayweek> <displaydayofweek ddd="" format="" in=""> <strikeprice> <putorcall> <optattribute)>. Example: ODAX AUG21-W4FRI 15000 C</optattribute)></putorcall></strikeprice></displaydayofweek></displayweek></displayyear></displaymonth></marketsegment>
		9 Weekend Of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> WE<displayweek>/<displayyear> <strikeprice)> <putorcall> <optattribute>. Example: ODBW WE17/2021 50.10 C</optattribute></putorcall></strikeprice)></displayyear></displayweek></marketsegment>
		Relative Day, meant to be used for daily instruments. The exchange recommends a name based on the number of business days between the ContractDate and the current business day, the provided DisplayName can be calculated as <marketsegment> T±<displayrelativeday> <strikeprice> <putorcall> <optattribute>. If the DisplayRelativeDay is 0 i.e. the ContractDate is current business day, then the DisplayName will be <marketsegment> T <strikeprice> <putorcall> <optattribute>. Example: ADSG T, FMWN T, FMWN T+1, FMWN T+2</optattribute></putorcall></strikeprice></marketsegment></optattribute></putorcall></strikeprice></displayrelativeday></marketsegment>
		End Of Month, meant to be used for the instruments with month end expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> -EOM <strikeprice> <putorcall> <optattribute>. Example: ODAX AUG2021-EOM 15000 C</optattribute></putorcall></strikeprice></displayyear></displaymonth></marketsegment>

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.1 (22/05/2023 – 17/11/2023)	
Field name	Optional		Description	
DisplayDay	Y	The valid range is 1,, 31. Will be set if		
, , ,		Contract	DisplayInstruction is 1 = Date or 10 = Relative Day.	
DisplayRelativeDay	Υ	The valid range is -99,, 0,, 99. Negative values denote		
			eference day is in the past. Will be set if	
		ContractDisplayInstruction is 10 = Relative Day to the number of business days between the current business days		
D'aralar Marala		and the reference date. It will be recalculated daily.		
DisplayWeek	Y		range is 1,, 53.	
DisplayDayOfWeek	Υ	_	of week of the weekly contract. To be used with	
		0	DisplayInstruction. Monday	
		1	Tuesday	
		2	Wednesday	
		3	Thursday	
		4	Friday	
		5	Saturday	
		6	Sunday	
DisplayMonth	Υ	The valid range is 1,, 12.		
DisplayQuarter	Υ		ay Quarter denotes the three-month period inside	
		a year (1,2,3,4), to which a quarterly instrument refers to.		
			oute is foreseen to be used for quarterly	
DianlayCassan	Y	instrume		
DisplaySeason	Y	0	Summer if the contract month is between April and September	
		1	•	
		'	Winter if the contract month is between October and March	
DisplayYear	Y	The valid range is 2021,, 9999.		
StrikePrice	Υ	Strike price, e.g. 52.00.		
StrikePricePrecision	Υ	Maximum number of decimal points for the strike price.		
			vant for display purposes.	
ContractMultiplier	Υ	Contract :	size, e.g. 100.	
			ucts with SettlMethod P = Physical, a contract	
			with a decimal fraction is split into a deliverable	
			art while the remainder is cash settled.	
			895 is split into 102 physically delivered amount	
PutOrCall	Y	1	est of 0.8895 is cash settled.	
Putorcali			instrument is a put or call.	
		0	Put	
Omt A 44 mile :	\ <u>\</u>	1	Call	
OptAttribute Y		Version of an option. The version changes as a result of		
		corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist		
		temporarily in parallel until it is delisted. Delisting is done if		
			nterest exists for the Call and Put. For a new	
		version zero a unique SecurityID is introduced.		
ExerciseStyle	Υ		ily of an option.	

Instrument Sna	apshot Mess	age – Eure	ex T7 Release 11.1 (22/05/2023 – 17/11/2023)	
Field name	Optional		Description	
		0	European	
		1	American	
OrigStrikePrice	Υ	Original s	strike price prior to corporate action, e.g. 5.20.	
ContractGeneration	Υ		generation.	
Number				
LowExercisePriceOpt	Υ	LEPO Flag	5.	
ionIndicator		0	No	
		1	Yes	
ValuationMethod	Υ	Tradition	al or futures margin style.	
		0	Premium Style	
		1	Futures Style Mark-to-Market	
SettlMethod	Υ	Settlemei	nt type.	
		0	Cash	
		1	Physical	
SettlSubMethod	Υ	Physical s	settlement type.	
		0	Shares	
		1	Derivatives	
		2	Payment Versus Payment	
		3	Notional	
		4	Cascade	
		5	Other	
		6	Energy	
PriorSettlPrice	Υ		day's settlement price. Provided in clearing	
Thorselli rice	'		for variance futures instruments and total return	
			nstruments.	
PriceDelta	Υ	Previous day's option delta provided for option instruments only.		
RiskSensitivityFactor	Υ		nt specific weighing factor that is applied to the	
			value of an order when comparing that notional	
		value against the remaining risk headroom during the MBRL		
		check at o	order entry (nodal only).	
Symbol	Υ	FlipId/Fle	xld, only for flexible instruments.	
<simpleinstrumentde< td=""><td>scriptor> (or</td><td>otional) gro</td><td>oup ends</td></simpleinstrumentde<>	scriptor> (or	otional) gro	oup ends	
	escriptorGr	oup> (opti	ional) group starts (appears for SecurityType = 2	
Complex instrument)		1		
LastFragment	Ν		whether this message is the last in a sequence of	
		messages that together convey a joint list of InstrmtLegGrp.		
		All messages up to the last with LastFragment = 1 share the same root level content and an application first needs to		
		combine all InstrmtLeg lists before it has the complete		
			of an complex instrument.	
LegRatioMultiplier	Υ		integer multiple of the option legs for Option	
			Strategies.	
<instrmtleggrp> sequ</instrmtleggrp>	ence starts			
NoLegs	N	Number	of legs.	

Instrument Sna	apshot Mess	age – Eure	x T7 Release 11.1 (22/05/2023 – 17/11/2023)	
Field name	Optional		Description	
LegSymbol	N	Product id	dentifier (MarketSegmentID) of the leg security.	
LegSecurityID	N	SecurityID of the instrument which is part of the complex instrument.		
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.		
LegSecurityType	N	0	Part of a multi-leg instrument	
		1	Underlying leg	
LegSide	N	0	Buy	
		1	Sell	
LegRatioQty	N	The ratio of quantity for this individual leg relative to the entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual. The quantity for the leg of an order can be calculated as LegRatioQty X OrderQty (ETI) = the Leg quantity.		
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy		
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>	ience ends	1 Tordenity	OJ	
<complexinstrument[< td=""><td></td><td>optional) g</td><td>roup ends</td></complexinstrument[<>		optional) g	roup ends	
<underlyinginstrumer< td=""><td><u>`</u></td><td></td><td></td></underlyinginstrumer<>	<u>`</u>			
UnderlyingMarketSe	N		MarketSegmentID from the underlying Product	
gmentID		Snapshot.		
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument		
, ,		Snapshot.		
UnderlyingSecurityID	N	Always M = Marketplace-assigned identifier.		
Source				
<underlyinginstrument> (optional) group ends</underlyinginstrument>				
UnitOfMeasure	Υ		EEX instruments.	
AssetType	Υ	Used for	EEX instruments.	
		0	Emission Allowances	
		1	Other	
AssetSubType	Y	Used for	EEX instruments.	
		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Υ	Creation time of flexible or complex instruments (nanoseconds).		
<derivativesdescripto< td=""><td>r> (optional)</td><td></td><td>•</td></derivativesdescripto<>	r> (optional)		•	
<cashdescriptor> (opt</cashdescriptor>	tional) group	starts, alv	vays empty {}	
<cashdescriptor> (opt</cashdescriptor>				
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>			starts	
NoInstrAttrib	N	Number of instrument attributes.		
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
			1 2	

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)					
Field name	Optional		Description		
		2	Issuer Name		
		3	Issuer Number		
		4	Market Type		
		5	Market Type Supplement		
		6	Reporting Market		
		7	Cum-Ex Indicator		
		8	Product Assignment Group		
		9	Product Assignment Group Description		
		10	Domestic Indicator		
		11	Pre Trade LIS Value		
		12	Illiquid As Defined By Exchange		
		13	Market Making Obligation		
		14	Liquid As Defined By Regulator		
		15	Eligible For Stressed Market Conditions		
		16	Multi CCP-eligibility		
		17	Pool Factor		
		18	Indexation Coefficient		
		19	Trading On Terms Of Issue		
		20	Issuer Business Unit		
		21	Allow Knock Out		
		22	Has PLP		
		23	PLP Deferral Time		
		24	Warrant Strike		
		25	Reporting Market TES		
		26	Liquidity Provider User Group		
		27	Specialist User Group		
		28	Liquidity Class		
InstrAttribValue	Ν	Value of i	nstrument attribute.		
<instrumentattributes> (optional) sequence ends</instrumentattributes>					
<events> (optional) sequence starts</events>					
NoEvents	N	Number o	of events.		
EventType	N	0	Last Eligible Trade Date		
		1	First Eligible Trade Date		
		2	Capital Adjustment Date		
		3	Dividend Payment Date		
		4	Final Settlement Reference Date. Identifies the		
			day, on which the underlying information is taken		
			that is the basis of the determination of the final settlement price at the expiration of the		
			instrument.		
EventDate	N	Date of event YYYYMMDD.			
<events> (optional) sequence ends</events>					

Instrument Sna	apshot Mess	sage – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)		
Field name	Optional	Description		
InstrumentPricePreci sion	Y	Display decimals.		
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.		
MinPriceIncrementCl earing	Υ	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.		
MinPriceIncrementA mount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is present.		
MaturityDate	Υ	Actual expiration day of the instrument (YYYYMMDD).		
MaturityMonthYear	Y	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.		
SecuritySubType	Y	Standard strategy type for complex instruments. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents		
<marketsegmentgrp></marketsegmentgrp>	sequence s			
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
ImpliedMarketIndica	Υ	Defines the matching method. Only for derivatives.		
tor		Not implied. Direct matching: the instrument is exclusively matched in its own order book.		
		1 Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.		
MultilegModel	Y	Defines if instrument is predefined by the exchange (=0) or user defined (=1). User defined instruments are deleted at the end of the day if the order book is empty. O Pre-defined multileg security 1 User-defined multileg security		
PriceType	Y	The unit in which an instrument is quoted/stated when buying or selling. 0 Percent 1 Monetary 2 Points		
PostTradeAnonymity	Υ	Always empty.		
SettlBusinessDays	Υ	Always empty.		
<quotesizerules> (opt</quotesizerules>	tional) seque	ence starts, always empty []		

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)				
Field name	Optional	Description		
<quotesizerules> (optional) sequence ends</quotesizerules>				
<pricerangerules> (optional) sequence starts</pricerangerules>				
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pricerangerules> (optional) sequence ends</pricerangerules>				
<tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules>				
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>				
<marketsegmentgrp></marketsegmentgrp>	sequence e	nds		

xvii. Instrument incremental Releases 11.0 - 11.1 (21/11/2022 - 17/11/2023)

Instrument Incremental Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)				
Field name	Optional		Description	
MsgType	N	BP	Security Definition Update Report for Instrument incremental message	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
SecurityUpdateAction	N	0	Add: intraday creation of complex or flexible instruments	
		1	Modify: intraday update of complex instruments (expected during start of day), e.g. SecurityDesc or IsPrimary can change during roll over.	
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	N	Always M	= Marketplace-assigned identifier.	
<securityalt> (optional) sequence starts</securityalt>				
NoSecurityAltID	Ν	Number of alternate identifiers.		
SecurityAltID	N	Alternate instrument identifier.		
SecurityAltIDSource	N	4	ISIN	
		М	Marketplace-assigned identifier	
<securityalt> (optional)</securityalt>	<securityalt> (optional) sequence ends</securityalt>			
SecurityType	N	Type of se	ecurity.	
		0	Option	
		1	Future	
		2	Complex (multi leg) instrument	
		3	Variance futures	
		4	Total return futures	
		5	Common stock	
		6	Bond	
		7	Trade at reference price	
		8	Exchange traded fund	
		9	Exchange traded commodity	

Instrument Incremen	tal Messag	e – Eurex T	7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)
Field name	Optional		Description
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instrumer	nts may be published prior to becoming active for
,			tatus is identical to the product level, i.e. all
		_	nts of a product are either published or active with
		the excep	tion of those that expire one or more business
		days after	they stop trading. These will still be distributed
			expire but as inactive.
			truments can also expire intra-day or be
		-	d which is conveyed with the same field but only
			raday state change messages.
		0	Active
		1	Inactive, is used for cash instruments when the
			first trading date is in future and the product
			state is Active. The SecurityStatus switches to
			Active as soon the first trading date is equal or
		6	later than current business date. Published
		7	Pending deletion, used when the last trading date is exceeded and the instrument will be deleted
			soon. Those instruments might become 0 = Active
			again intraday via Market Data intraday State
			Change messages.
SecurityDesc	Υ	The forma	at depends on the type of instrument:
,			presents the product symbol
			tands for the expiration month
		IST stands	s for the short name of the instrument sub-type
		(see Prod	ucts and Instruments T7/FX and
		instrumer	ntSubTypes csv file)
		Simple Ins	strument:
		PROD SI Y	YYYMMDD SM ES C/P StrikePrice VN
		Standard	options strategies:
		PROD.O.Y	YMMDD.IST.SEQ-NO
		Non-stand	dard options strategies:
		PROD.N.Y	YMMDD.SEQ-NO
		ł	olatility strategies:
			YMMDD.IST.SEQ-NO
		ŀ	lendar spread:
		ł	MONYY.MONYY.SPD
		}	endar spread:
		ŀ	YMMDD.MONYY.BSPD
		· -	duct spreads:
		ŀ	/MMDD.IST.SEQ-NO
		Standard	future strategies:

Instrument Increment	nstrument Incremental Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)			
Field name	Optional	Description		
		PROD.F.YYMMDD.IST.SEQ-NO		
		Packs & Bundles:		
		PROD.B.M	MONYY.IST	
		Strip:		
		PROD.T.YYMMDD.SEQ-NO		
		Commodity strips:		
		PROD.C.YYMMDD.IST.SEQ-NO		
		Flexible options:		
		PROD FI Y	YYYMMDD SM ES C/P StrikePrice CNG	
		Flexible fu	utures:	
		PROD FI Y	YYYMMDD SM	
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is the ExerciseStyle (EU = European, AM = American), VN is the version number OptAttribute, IST is the name of the SecuritySubType and SEQ-NO is a unique sequence number of 6 characters per product.		
			SPD and BSPD the date YYYYMMDD is the	
			Pate. For SPD and BSPD MONYY is	
		ContractN	NonthYear. For strategies O, N, V, F, Inter product	
			Strips T and Commodity strips C the date	
		YYMMDD is the creation date.		
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used to identify an instrument of a co-operation partner.		
ProductComplex	N	Type of instrument.		
Troducteomplex	IN	0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
			Futures Spread	
		4	•	
		5	Inter-Product Spread	
		6 7	Standard Futures Strategy Pack and Bundle	
		8	Strip	
		9	Flexible instruments	
Doringstings Descripted	(antional)	10	Commodity Strip	
<derivativesdescriptor></derivativesdescriptor>	-			
CFICode	Y		the type of security using ISO 10962 standard.	
DisplayName ContractIdentification	Y		ractDisplayInstruction.	
Eligibility	Y		ne granularity which suffice to identify a standard lexible contract uniquely within a product.	
Liigibility		0 0	Contract Month Year	
		1	Expiration Date	
		2	Contract Date	
			Contract Date	

Instrument Increment	tal Message	e – Eurex T	7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)	
Field name	Optional	Description		
IsPrimary	Y	Defines, if this contract based on its contract generation cycle, is considered primary, e.g. for XEUR contracts with monthly or higher ContractCycleType. 0 No		
		1	Yes	
<cinan ant="" atra="" daga<="" la="" td="" una=""><td>suintaux (au</td><td><u> </u></td><td>I .</td></cinan>	suintaux (au	<u> </u>	I .	
•			oup starts (appears for SecurityType different from nstrument Incremental Message)	
ContractDate	r, aiways ei			
ContractDateType	Y	Date used to identify the instrument (YYYYMMDD).		
ContractbateType	'	A symbol to describe the type of ContractDate e.g. EXPI for Expiration Date, FDLV for First Delivery Date (Power and Gas products of EEX), FSRD for Final Settlement Reference Date (Eurex MSCI products), IMMD for IMM Date (start of the underlying interest period) (Eurex ESTR and SARON futures).		
ContractFrequency	Υ		ow granular the expiration of the contract can take	
		place. Cor the corres	ntractFrequency remains fix during the lifetime of sponding instrument. Will always be set to uniquely in instrument.	
		0	Day	
		1	Week	
		2	Month	
		3	Flexible instruments	
		4	End Of Month	
Chrilea Dries	V	•		
StrikePrice	Y	Strike price, e.g. 52.00. Maximum number of decimal points for the strike price.		
StrikePricePrecision	Y		rnumber of decimal points for the strike price. ant for display purposes.	
ContractMultiplier	Υ			
Contractivation	•	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled.		
PutOrCall	Υ	Defines if	instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Υ	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.		
ExerciseStyle	Υ	·		
		0	European	
		1	American	
OrigStrikePrice	Υ	Original s	trike price prior to corporate action, e.g. 5.20.	
ContractGenerationNu mber	Y	Contract generation.		

Instrument Incremen	tal Messag	e – Eurex	T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)		
Field name	Optional		Description		
LowExercisePriceOpti	Υ	LEPO Flag	5.		
onIndicator		0	No		
		1	Yes		
ValuationMethod	Υ	Tradition	al or futures margin style.		
		0	Premium Style		
		1	Futures Style Mark-to-Market		
SettlMethod	Υ	Settleme	-		
		0	Cash		
		1	Physical		
SettlSubMethod	Υ	Physical s	settlement type.		
		0	Shares		
		1	Derivatives		
		2	Payment Versus Payment		
		3	Notional		
		4	Cascade		
		5	Other		
PriorSettlPrice	Υ	Previous	day's settlement price. Provided in clearing		
			for variance futures instruments and total return		
		futures ir	nstruments.		
Symbol	Υ	FlipId/FlexId, only for flexible instruments.			
<simpleinstrumentdes< td=""><td>criptor> (op</td><td>otional) gro</td><td>oup ends</td></simpleinstrumentdes<>	criptor> (op	otional) gro	oup ends		
	escriptorGr	oup> (opt	ional) group starts (appears for SecurityType = 2		
Complex instrument)	1	T			
LastFragment	Υ	Indicates whether this message is the last in a sequence of			
		messages that together convey a joint list of InstrmtLegGrp. All messages up to the last with LastFragment = 1 share the			
			ssage content except InstrmtLegGrp. An application		
			Is to combine all InstrmtLegGrp lists before it has		
			plete definition of a complex instrument.		
LegRatioMultiplier	Υ		integer multiple of the option legs for Option		
		Volatility	Strategies.		
<pre><instrmtleggrp> seque</instrmtleggrp></pre>	ence starts				
NoLegs	N	Number	of legs.		
LegSymbol	N	Product i	dentifier (MarketSegmentID) of the leg security.		
LegSecurityID	N	_	O of the instrument which is part of the complex		
		instrume			
LegSecurityIDSource	N	_	l = Marketplace-assigned identifier.		
LegSecurityType	N	0	Part of a multi-leg instrument		
		1	Underlying leg		
LegSide	N	0	Buy		
		1	Sell		
LegRatioQty	N		of quantity for this individual leg relative to the		
		6	ultileg security.		
			For details on the leg ratio rules, please refer to the		
		Function	al Reference Manual.		

		ge – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)		
Field name	Optional			
		The quantity for the leg of an order can be calculated as		
LagDrica	Y	LegRatioQty X OrderQty (ETI) = the Leg quantity.		
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy		
<instrmtleggrp> sequ</instrmtleggrp>	uence ends			
<complexinstrument[< td=""><td>Descriptor> (</td><td>optional)</td><td>group ends</td></complexinstrument[<>	Descriptor> (optional)	group ends	
UnitOfMeasure	Υ	Used for EEX instruments.		
AssetType	Υ	Used for EEX instruments.		
		0	Emission Allowances	
		1	Other	
AssetSubType	Υ	Used for	EEX instruments.	
21		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Y	Creation	time of flexible or complex instruments	
	·	(nanosed		
<derivativesdescripto< td=""><td>r> (optional)</td><td></td><td>•</td></derivativesdescripto<>	r> (optional)		•	
<cashdescriptor> (op</cashdescriptor>	tional) group	starts, al	ways empty {}	
<cashdescriptor> (op</cashdescriptor>	tional) group	ends		
<pre><instrumentattributes< pre=""></instrumentattributes<></pre>			starts	
NoInstrAttrib	N	Number of instrument attributes.		
InstrAttribType	N	0	Minimum Reserve Order Volume	
31		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	
		8	Product Assignment Group	
		9	Product Assignment Group Description	
		10	Domestic Indicator	
		11	Pre Trade LIS Value	
		12	Illiquid As Defined By Exchange	
		13	Market Making Obligation	
		14	Liquid As Defined By Regulator	
		15	Eligible For Stressed Market Conditions	
		17	Multi CCP-eligibility	
		18	Pool Factor	
		19	Indexation Coefficient	
		20	Trading On Terms Of Issue	

Instrument Incremen	tal Messag	e – Eurex T	7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)	
Field name	Optional	Description		
		21	Issuer Business Unit	
		22	Allow Knock Out	
		23	Has PLP	
		24	PLP Deferral Time	
		25	Warrant Strike	
		26	Reporting Market TES	
		27	Liquidity Provider User Group	
		28	Specialist User Group	
InstrAttribValue	N	Value of i	nstrument attribute.	
<instrumentattributes></instrumentattributes>	(optional)	sequence	ends	
<events> (optional) seq</events>	•	•		
NoEvents	N	Number o	of events.	
EventType	N	0	Last Eligible Trade Date	
		1	First Eligible Trade Date	
		2	Capital Adjustment Date	
		3	Dividend Payment Date	
		4	Final Settlement Reference Date. Identifies the	
			day, on which the underlying information is taken	
			that is the basis of the determination of the final	
			settlement price at the expiration of the	
			instrument.	
EventDate	N	Date of event YYYYMMDD.		
<events> (optional) seq</events>				
InstrumentPricePrecisi on	Y	Display decimals.		
MinPriceIncrement	Υ		ne minimum increment for trade prices (tick size).	
			e is identical for all simple instruments of a product.	
		_	nd clearing tick sizes, i.e. increments for trade	
		•	trading and clearing notation are the same unless	
MinPriceIncrementCle	Υ		ncrementClearing is present. ne minimum increment for trade prices in clearing	
aring	'		(clearing tick size). Used for products to distinguish	
			tick sizes for trading and clearing notation, e.g.	
			urn Futures.	
MinPriceIncrementAm	Υ		ne minimum price movement in the respective	
ount		_	(tick value). This value is identical for all	
			nts of a product. Amounts are only relevant for	
	i .	clearing tick sizes, i.e. to be multiplied with		
		_	neroment unless MinDricolnerementClassing is	
		MinPricel	ncrement unless MinPriceIncrementClearing is	
MaturityDate	V	MinPricel present.		
MaturityDate MaturityMonthYear	Y	MinPricel present. Actual ex	piration day of the instrument (YYYYMMDD).	
MaturityDate MaturityMonthYear	Y	MinPricel present. Actual ex	piration day of the instrument (YYYYMMDD). n month (YYYYMM). Note that the actual expiration	
		MinPricel present. Actual ex Expiration day provi	piration day of the instrument (YYYYMMDD).	

Instrument Increment	tal Message	e – Eurex T	7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)	
Field name	Optional	Description		
		types is available at: www.eurexchange.com > Technology >		
		Eurex Exchange's T7 > Documents		
<marketsegmentgrp> sequence starts</marketsegmentgrp>				
NoMarketSegments	N	Always 1.		
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.	
ImpliedMarketIndicato	Υ	Defines th	ne matching method. Only for derivatives.	
r		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.	
		1	Both implied-in and implied-out. Synthetic	
			matching: the instrument is considered for	
			implied-in and implied-out matching.	
MultilegModel	Υ		instrument is predefined by the exchange (=0) or	
			ned (=1). User defined instruments are deleted at	
			f the day if the order book is empty.	
		0	Pre-defined multileg security	
D . T		1	User-defined multileg security	
PriceType	Υ	The unit in which an instrument is quoted/stated when buying or selling.		
			Percent	
		0		
		2	Monetary	
De atTue de Auseumaite			Points	
PostTradeAnonymity	Y	Always en		
SettlBusinessDays	Υ	Always en		
<quotesizerules> (option</quotesizerules>	•		, always empty []	
<quotesizerules> (option</quotesizerules>				
<pricerangerules> (opt</pricerangerules>	•		S	
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pricerangerules> (optional) sequence ends</pricerangerules>				
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>				
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>				
<marketsegmentgrp> sequence ends</marketsegmentgrp>				

xviii. Instrument snapshot Release 12.0 (20/11/2023 - 10/05/2024)

Instrument Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
MsgType	N	d Security Definition for Instrument snapshot	
			message
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	

Instrument Snap	shot Mess	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional		Description	
SecurityIDSource	N	Always M	= Marketplace-assigned identifier.	
<securityalt> (optional)</securityalt>	sequence	starts		
NoSecurityAltID	N	Number o	of alternate identifiers.	
SecurityAltID	N	Alternate	instrument identifier.	
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.	
,		М	Marketplace-assigned identifier	
		102	Redundant To SecurityID, the SecurityAltID will	
			point to the instrument with the same SecurityID	
			which "replaces" this inactivated instrument.	
<securityalt> (optional)</securityalt>	sequence	ends		
SecurityType	N	Type of se	ecurity.	
		0	Option	
		1	Future	
		2	Complex (multi leg) instrument	
		3	Variance futures	
		4	Total return futures	
		5	Common stock	
		6	Bond	
		7	Trade at reference price	
		8	Exchange traded fund	
		9	Exchange traded commodity	
		10	Exchange traded note	
		12	Other	
		13	Subscription Right	
		14	Investment Funds	
SecurityStatus	N	Instrumei	nts may be published prior to becoming active for	
			tatus is identical to the product level, i.e. all	
		_	nts of a product are either published or active with	
		the excep	tion of those that expire one or more business	
		days after	they stop trading. These will still be distributed	
		until they	expire but as inactive.	
			truments can also expire intra-day or be	
		-	d which is conveyed with the same field but only	
			raday state change messages.	
		0	Active	
		1	Inactive, is used for cash instruments when the	
			first trading date is in future and the product	
			state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or	
			later than current business date.	
		6	Published	
		7	Pending deletion, used when the last trading date	
		,	is exceeded and the instrument will be deleted	
			soon. Those instruments might become 0 = Active	

Instrument Snap	shot Mess	age – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional	Description	
		again intraday via Market Data intraday State Change messages.	
SecurityDesc	Y	Unique business identifier, the format depends on the	
		ProductComplex:	
		Simple Instrument:	
		PROD SI YYYYMMDD SM ES C/P StrikePrice VN	
		Standard options strategies:	
		PROD.O.YYMMDD.IST.SEQ-NO	
		Non-standard options strategies:	
		PROD.N.YYMMDD.SEQ-NO	
		Options volatility strategies:	
		PROD.V.YYMMDD.IST.SEQ-NO	
		Future calendar spread:	
		PROD.S.MONYY.MONYY.SPD	
		Basis calendar spread:	
		PROD.S.YYMMDD.MONYY.BSPD	
		Inter product spreads:	
		PROD.I.YYMMDD.IST.SEQ-NO	
		Standard future strategies:	
		PROD.F.YYMMDD.IST.SEQ-NO	
		Packs & Bundles: PROD.B.MONYY.IST	
		Strip:	
		PROD.T.YYMMDD.SEQ-NO Commodity strips:	
		PROD.C.YYMMDD.IST.SEQ-NO	
		Flexible options:	
		PROD FI YYYYMMDD SM ES C/P StrikePrice CNG	
		Flexible futures:	
		PROD FI YYYYMMDD SM	
		Scaled Simple	
		Instrume	
		nt:	
		PROD SI	
		YYYYMM	
		DD SM	
		ES C/P StrikePri	
		ce VN	
		QSF	
		where SM is the SettlMethod (CS = Cash, PS = Physical), ES is	
		the ExerciseStyle (EU = European, AM = American), VN is the	
		version number OptAttribute, IST is the name of the	
		SecuritySubType and SEQ-NO is a unique sequence number	

Instrument Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)				
Field name	Optional	Description		
		of 6 characters per product. For SI, FI, SPD and BSPD the date YYYYMMDD is the ContractDate. For SPD and BSPD MONYY is		
		ContractMonthYear. For strategies O, N, V, F, Inter product		
		spreads I, Strips T and Commodity strips C the date		
			is the creation date. For scaled simple instruments	
			e QuantityScalingFactor.	
SecurityExchange	Y		lentifier Code (ISO 10383). Used to identify an	
Does do est Consonidado	N.I		nt of a co-operation partner.	
ProductComplex	N		nstrument.	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
		10	Commodity Strip	
		11	Scaled Simple Instrument	
<derivativesdescriptor></derivativesdescriptor>	optional)			
CFICode	Y		the type of security using ISO 10962 standard.	
DisplayName	Υ		ractDisplayInstruction.	
ContractIdentification Eligibility	Y		ne granularity which suffice to identify a standard lexible contract uniquely within a product.	
		0	Contract Month Year	
		1	Expiration Date	
		2	Contract Date	
IsPrimary	Y	cycle, is c	f this contract based on its contract generation onsidered primary, e.g. for XEUR contracts with or higher ContractCycleType.	
		0	No	
		1	Yes	
QuantityScalingFactor	Υ	Quantity	scaling factor, only applicable for scaled	
		instruments (simple or complex).		
<pre><simpleinstrumentdesc 2="Complex" instrumen<="" pre=""></simpleinstrumentdesc></pre>		otional) gro	oup starts (appears for SecurityType different from	
ContractDate	Υ	Date used to identify the instrument (YYYYMMDD).		
ContractDateType	Y	A symbol to describe the type of ContractDate e.g. EXPI for Expiration Date, FDLV for First Delivery Date (Power and Gas products of EEX), FSRD for Final Settlement Reference Date (Eurex MSCI products), IMMD for IMM Date (start of the		
		underlyin	g interest period) (Eurex ESTR and SARON futures).	

Instrument Snap	shot Mess	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional	Description		
ContractMonthYear	Υ	Contract month and year of the instrument (YYYYMM).		
ContractMonthType	Υ	Provides additional information about ContractMonthYear		
		and DisplayMonth (if applicable).		
ContractCycleType	Υ	Indicates	the kind of regular expiration pattern, in the	
			f which the instrument has been created by the	
		_	, e.g. yearly, quarterly, monthly etc. expiration	
			ContractCycleType might change during the	
			f an instrument.	
		0	Daily	
		1	Weekly	
		2	Monthly	
		3	Quarterly	
		4	SemiAnnually	
		5	Yearly	
ContractCycleSubType	Υ	Indicates	the kind of regular expiration pattern, in the	
		context of	f ContractCycleType	
		0	End Of Month, optionally set for	
			ContractCycleType 1 = Weekly.	
ContractFrequency	Υ	Defines h	ow granular the expiration of the contract can take	
		place. Cor	ntractFrequency remains fix during the lifetime of	
			sponding instrument. Will always be set to uniquely	
			n instrument.	
		0	Day	
		1	Week	
		2	Month	
		3	Flexible instruments	
		4	End Of Month	
ContractDisplayInstruc	Υ	Contains	a recommendation by the exchange, on how to	
tion		interpret	the display attributes DisplayDay,	
		DisplayRe	lativeDay, DisplayWeek, DisplayMonth,	
			uarter, DisplaySeason and DisplayYear and how to	
			the name for a simple instrument based on these	
			along with other key instrument attributes. The	
			also provides a recommended DisplayName.	
		0	None, the exchange does not recommend any	
			specific naming for the instrument. The	
			DisplayName is similar to SecurityDesc.	
			Example: ADS SI 20211217 PS AM C 92.00 0	

Instrument Snap	shot Mess	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
		1	Date, meant to be used for the Energy Market daily instruments. The exchange recommends name based on the ContractDateand provides the DisplayName such as <marketsegment> <contractdate> <strikeprice> <putorcall> <optattribute>. Example: ADS 20211217 92.00 C</optattribute></putorcall></strikeprice></contractdate></marketsegment>
		2	Month, meant to be used for the instruments with monthly expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> <strikeprice> <putorcall)> <optattribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021</optattribute></putorcall)></strikeprice></displayyear></displaymonth></marketsegment>
		3	Permanent, the exchange recommends specific name for the instrument and provides the DisplayName.
		4	Quarter, meant to be used for the Energy Market instruments with quarterly expiry. The exchange recommends a name based on the DisplayQuarter and DisplayYear, the provided DisplayName can be calculated as <marketsegment> Q<displayquarter>/<displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BQ Q4/2021, O2BQ Q4/2021 72.00 C</optattribute></putorcall></strikeprice></displayyear></displayquarter></marketsegment>
		5	Season, meant to be used for the Energy Market instruments with semi-annual expiry. The exchange recommends a name based on the DisplaySeason and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayseason><displayyear> <strikeprice><putorcall> <optattribute>. Example: H2BS WIN2021, H2BS SUM2022</optattribute></putorcall></strikeprice></displayyear></displayseason></marketsegment>

Instrument Snag	oshot Mess	age – Eure	ex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
		6	Week of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> W<displayweek)>/<displayyear><strikeprice> <putorcall> <optattribute>. Example: ODBW W17/2021 50.10 C</optattribute></putorcall></strikeprice></displayyear></displayweek)></marketsegment>
		7	Year, meant to be used for the Energy Market instruments with yearly expiry. The exchange recommends a name based on the DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BY 2022, F7PY 2023</optattribute></putorcall></strikeprice></displayyear></marketsegment>
		8	Week Of Month, meant to be used for weekly instruments. The exchange recommends a name based on DisplayWeek, DisplayDayOfWeek, DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""><displayyear format="" in="" yy="">- W<displayweek><displaydayofweek ddd="" format="" in=""> <strikeprice> <putorcall> <optattribute)>. Example: ODAX AUG21-W4FRI 15000 C</optattribute)></putorcall></strikeprice></displaydayofweek></displayweek></displayyear></displaymonth></marketsegment>
		9	Weekend Of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> WE<displayweek>/<displayyear> <strikeprice)> <putorcall> <optattribute>. Example: ODBW WE17/2021 50.10 C</optattribute></putorcall></strikeprice)></displayyear></displayweek></marketsegment>

Instrument Snap	oshot Mess	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
		10	Relative Day, meant to be used for daily instruments. The exchange recommends a name based on the number of business days between the ContractDate and the current business day, the provided DisplayName can be calculated as <marketsegment> T±<displayrelativeday> <strikeprice> <putorcall> <optattribute>. If the DisplayRelativeDay is 0 i.e. the ContractDate is current business day, then the DisplayName will be <marketsegment> T <strikeprice> <putorcall><optattribute>. Example: ADSG T, FMWN T, FMWN T+1, FMWN T+2</optattribute></putorcall></strikeprice></marketsegment></optattribute></putorcall></strikeprice></displayrelativeday></marketsegment>
		11	End Of Month, meant to be used for the instruments with month end expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> -EOM <strikeprice> <putorcall> <optattribute>. Example: ODAX AUG2021-EOM 15000 C</optattribute></putorcall></strikeprice></displayyear></displaymonth></marketsegment>
DisplayDay	Y		range is 1,, 31. Will be set if DisplayInstruction is 1 = Date or 10 = Relative Day.
DisplayRelativeDay	Y	The valid range is -99,, 0,, 99. Negative values denote that the reference day is in the past. Will be set if ContractDisplayInstruction is 10 = Relative Day to the number of business days between the current business day and the reference date. It will be recalculated daily.	
DisplayWeek	Υ		range is 1,, 53.
DisplayDayOfWeek	Y	-	f week of the weekly contract. To be used with DisplayInstruction.
		0	Monday
		1	Tuesday
		2	Wednesday
		3	Thursday
		4	Friday
		5	Saturday
		6	Sunday
DisplayMonth	Υ	The valid	range is 1,, 12.
DisplayQuarter	Y	The Display Quarter denotes the three-month period inside a year (1,2,3,4), to which a quarterly instrument refers to. The attribute is foreseen to be used for quarterly instruments.	

Instrument Snap	shot Mess	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
DisplaySeason	Y	0	Summer if the contract month is between April and September
		1	Winter if the contract month is between October and March
DisplayYear	Υ	The valid	range is 2021,, 9999.
StrikePrice	Υ	Strike prio	ce, e.g. 52.00.
StrikePricePrecision	Y		n number of decimal points for the strike price. vant for display purposes.
ContractMultiplier	Y	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled.	
PutOrCall	Υ	Defines if	instrument is a put or call.
		0	Put
		1	Call
OptAttribute	Y	corporate zero, the '	f an option. The version changes as a result of actions or events. The "new" option gets version "old" version gets a higher number and may exist
		temporarily in parallel until it is delisted. Delisting is don no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.	
ExerciseStyle	Υ	Style fami	lly of an option.
		0	European
		1	American
OrigStrikePrice	Υ	Original s	trike price prior to corporate action, e.g. 5.20.
ContractGenerationNu mber	Y	Contract §	generation.
LowExercisePriceOpti	Υ	LEPO Flag	Ţ.
onIndicator		0	No
		1	Yes
ValuationMethod	Υ	Traditiona	al or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Υ	Settlemer	nt type.
		0	Cash
		1	Physical
SettlSubMethod	Υ	Physical s	ettlement type.
	'	0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
		3	Outer

	•	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description			
		6	Energy		
PriorSettlPrice	Υ	Previous day's settlement price. Provided in clearing			
		notation for variance futures instruments and total return			
		futures instruments.			
PriceDelta	Υ		day's option delta provided for option instruments		
Dial.Caratkirda.Faakar	\ <u>'</u>	only.	at an aifi a coalah in a fartay that in a nali ad to the		
RiskSensitivityFactor	Y		Instrument specific weighing factor that is applied to the		
			alue of an order when comparing that notional inst the remaining risk headroom during the MBRL		
		_	order entry (nodal only).		
Symbol	Υ		kld, only for flexible instruments.		
ListMethod	Y		e for scaled simple instruments only.		
Listineeriou	·	0	Pre Listed Only, if instrument is pre-defined by		
			Exchange		
		1	User Requested, if the instrument was defined by		
			user request. User defined instruments are		
			deleted at the end of the day if the order book is		
			empty.		
<simpleinstrumentdes< td=""><td>scriptor> (or</td><td>otional) gro</td><td>pup ends</td></simpleinstrumentdes<>	scriptor> (or	otional) gro	pup ends		
· · · · · · · · · · · · · · · · · · ·			onal) group starts (appears for SecurityType = 2		
Complex instrument)	•	1 \ 1	70 1 (11) 31		
LastFragment	Υ	Indicates whether this message is the last in a sequence of			
		messages that together convey a joint list of InstrmtLegGrp.			
		All messages up to the last with LastFragment = 1 share the			
		same message content except InstrmtLegGrp. An application			
		first needs to combine all InstrmtLegGrp lists before it has			
Las Datis Multiplian		the complete definition of a complex instrument.			
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.			
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>	ence starts	volatility .	oti ategies.		
NoLegs	N N	Number o	of legs		
LegSymbol	N		dentifier (MarketSegmentID) of the leg security.		
LegSecurityID	N		of the instrument which is part of the complex		
LegsecurityiD	IN	instrumer	·		
LegSecurityIDSource	N		= Marketplace-assigned identifier.		
LegSecurityType	N	0	Part of a multi-leg instrument		
208000011011910	.,	1	Underlying leg		
LegSide	N	0	Buy		
Legolde	1	1	Sell		
LegRatioQty	N		of quantity for this individual leg relative to the		
Legitatioqty	IN				
		entire multileg security. For details on the leg ratio rules, please refer to the			
			Il Reference Manual.		
			tity for the leg of an order can be calculated as		
			Qty X OrderQty (ETI) = the Leg quantity.		

Instrument Snap	shot Mess	age – Eure	ex T7 Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional	Description		
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy		
<pre><instrmtleggrp> seque</instrmtleggrp></pre>	nce ends			
<complexinstrumentde< td=""><td>escriptor> (</td><td>optional)</td><td>group ends</td></complexinstrumentde<>	escriptor> (optional)	group ends	
<underlyinginstrument< td=""><td>> (optional</td><td>) group st</td><td>arts</td></underlyinginstrument<>	> (optional) group st	arts	
UnderlyingMarketSeg mentID	N	Refers to Snapsho	MarketSegmentID from the underlying Product t.	
UnderlyingSecurityID	N	Refers to Snapsho	SecurityID from the underlying Instrument t.	
UnderlyingSecurityIDS ource	N	Always N	1 = Marketplace-assigned identifier.	
<underlyinginstrument< td=""><td>> (optional</td><td>) group er</td><td>nds</td></underlyinginstrument<>	> (optional) group er	nds	
UnitOfMeasure	Υ	Used for	EEX instruments.	
AssetType	Υ	Used for	EEX instruments.	
		0	Emission Allowances	
		1	Other	
AssetSubType	Υ	Used for	EEX instruments.	
		0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
		4	Other	
TransactTime	Y	Creation time of the new flexible, scaled simple or complex security (nanoseconds).		
<derivativesdescriptor></derivativesdescriptor>	optional)	group en	ds	
<cashdescriptor> (option</cashdescriptor>	onal) group	starts, al	ways empty {}	
<cashdescriptor> (option)</cashdescriptor>	onal) group	ends		
<pre><instrumentattributes></instrumentattributes></pre>	(optional)	sequence	starts	
NoInstrAttrib	N	Number	of instrument attributes.	
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	
		8	Product Assignment Group	
		9	Product Assignment Group Description	
		10	Domestic Indicator	
		11	Pre Trade LIS Value	
		12	Illiquid As Defined By Exchange	
		13	Market Making Obligation	
		14	Liquid As Defined By Regulator	

Instrument Snap	shot Mess	age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
		15	Eligible For Stressed Market Conditions
		16	Multi CCP-eligibility
		17	Pool Factor
		18	Indexation Coefficient
		19	Trading On Terms Of Issue
		20	Issuer Business Unit
		21	Allow Knock Out
		22	Has PLP
		23	PLP Deferral Time
		24	Warrant Strike
		25	Reporting Market TES
		26	Liquidity Provider User Group
		27	Specialist User Group
		28	Liquidity Class
InstrAttribValue	N	Value of i	nstrument attribute.
<instrumentattributes></instrumentattributes>	(optional)	sequence	ends
<events> (optional) seq</events>	uence start	.s	
NoEvents	N	Number o	of events.
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
		4	Final Settlement Reference Date. Identifies the day, on which the underlying information is taken that is the basis of the determination of the final settlement price at the expiration of the instrument.
EventDate	N	Date of ev	vent YYYYMMDD.
<events> (optional) seq</events>	uence ends	5	
InstrumentPricePrecisi on	Υ	Display de	ecimals.
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.	
MinPriceIncrementCle aring	Y	Defines the minimum increment for trade prices in clearing notation (clearing tick size). Used for products to distinguish between tick sizes for trading and clearing notation, e.g. Total Return Futures.	
MinPriceIncrementAm ount	Y	Defines the minimum price movement in the respective currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for clearing tick sizes, i.e. to be multiplied with	

Instrument Snap		age – Eure	x T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description			
		MinPriceIncrement unless MinPriceIncrementClearing is present.			
MaturityDate	Υ	Actual ex	Actual expiration day of the instrument (YYYYMMDD).		
MaturityMonthYear	Y		n month (YYYYMM). Note that the actual expiration ded by MaturityDate may be in a different month.		
SecuritySubType	Υ		strategy type for complex instruments.		
y y			ping of integer values to the corresponding strategy		
			vailable at: www.eurexchange.com > Technology >		
		Eurex Exc	hange's T7 > Documents		
<relatedinstrumentgrp< td=""><td>> (optional</td><td>l) group sta</td><td>arts</td></relatedinstrumentgrp<>	> (optional	l) group sta	arts		
RelatedSecurityID	N	The instrume	ument identifier uniquely identifies the related		
RelatedSecurityIDSour	N		= Marketplace-assigned identifier.		
CE CPalatedInstrumentGrn	> (ontions) group on	ds		
<relatedinstrumentgrp< td=""><td></td><td>· · · · ·</td><td>lus</td></relatedinstrumentgrp<>		· · · · ·	lus		
<marketsegmentgrp> s</marketsegmentgrp>		1			
NoMarketSegments	N	Always 1.			
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.		
ImpliedMarketIndicato	Y		ne matching method. Only for derivatives.		
r		0	Not implied. Direct matching: the instrument is		
			exclusively matched in its own order book.		
		1	Both implied-in and implied-out. Synthetic		
			matching: the instrument is considered for implied-in and implied-out matching.		
MultilegModel	Υ	Defines if	instrument is predefined by the exchange (=0) or		
Martinegimodel	'		ned (=1). User defined instruments are deleted at		
			f the day if the order book is empty.		
		0	Pre-defined multileg security		
		1	User-defined multileg security		
PriceType	Υ	The unit i	n which an instrument is quoted/stated when		
)		buying or	•		
		0	Percent		
		1	Monetary		
		2	Points		
PostTradeAnonymity	Υ	Always er	npty.		
SettlBusinessDays	Υ	Always er	• •		
<quotesizerules> (opti</quotesizerules>	onal) seque				
<quotesizerules> (opti</quotesizerules>					
<pre><pricerangerules> (opt</pricerangerules></pre>			S		
NoPriceRangeRules	N	Always 1.			
PriceRangeRuleID	N	Reference to table identifier from product level messages.			
<pre><pricerangerules> (optional) sequence ends</pricerangerules></pre>					
<tradingsessionrules></tradingsessionrules>					
<tradingsessionrules></tradingsessionrules>					
<marketsegmentgrp> s</marketsegmentgrp>	sequence e	nds			

xix. Instrument incremental Release 12.0 (20/11/2023 - 10/05/2024)

Instrument Incremental Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)				
Field name	Optional	Description		
MsgType	N	BP	Security Definition Update Report for Instrument incremental message	
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.		
SecurityUpdateAction	N	1	Add: intraday creation of complex or flexible instruments Modify: intraday update of complex instruments (expected during start of day), e.g. SecurityDesc or IsPrimary can change during roll over.	
SecurityID	N	e.g. 72057	ument identifier uniquely identifies an instrument, 7800196358145.	
SecurityIDSource	N	Always M	= Marketplace-assigned identifier.	
<securityalt> (optional)</securityalt>	sequence	1		
NoSecurityAltID	N	Number of alternate identifiers.		
SecurityAltID	N	Alternate instrument identifier.		
SecurityAltIDSource	N	4	ISIN	
		М	Marketplace-assigned identifier	
<securityalt> (optional)</securityalt>	sequence	ends		
SecurityType	N	Type of security.		
		0	Option	
		1	Future	
		2	Complex (multi leg) instrument	
		3	Variance futures	
		4	Total return futures	
		5	Common stock	
		6	Bond	
		7	Trade at reference price	
		8	Exchange traded fund	
		9	Exchange traded commodity	
		10	Exchange traded note	
		12	Other	
		13	Subscription Right	
		14	Investment Funds	
SecurityStatus	N	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed until they expire but as inactive.		

Instrument Increi	mental Mes	ssage – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional	Description	
		Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages. 0 Active	
		1 Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date.	
		6 Published	
		7 Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.	
SecurityDesc	Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future calendar spread: PROD.S.MONYY.MONYY.SPD Basis calendar spread: PROD.S.YYMMDD.MONYY.BSPD Inter product spreads: PROD.I.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.F.YYMMDD.IST.SEQ-NO Packs & Bundles: PROD.B.MONYY.IST Strip: PROD.T.YYMMDD.SEQ-NO Commodity strips: PROD.C.YYMMDD.IST.SEQ-NO Flexible options: PROD FI YYYYMMDD SM ES C/P StrikePrice CNG Flexible futures:	

Instrument Incremental Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
		PROD FI Y	YYYMMDD SM
		Scaled	
		Simple	
		Instrume	
		nt:	
		PROD SI	
		YYYYMM	
		DD SM	
		ES C/P StrikePri	
		ce VN	
		QSF	
		•	। l is the SettlMethod (CS = Cash, PS = Physical), ES is
			seStyle (EU = European, AM = American), VN is the
			umber OptAttribute, IST is the name of the
		SecuritySu	ubType and SEQ-NO is a unique sequence number
			acters per product.
			SPD and BSPD the date YYYYMMDD is the
			Pate. For SPD and BSPD MONYY is
			MonthYear. For strategies O, N, V, F, Inter product
			Strips T and Commodity strips C the date
			is the creation date. For scaled simple instruments
SecurityExchange	Y		e QuantityScalingFactor. entifier Code (ISO 10383). Used to identify an
SecurityExchange	I	instrument of a co-operation partner.	
ProductComplex	N	Type of instrument.	
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible instruments
		10	Commodity Strip
		11	Scaled Simple Instrument
<derivativesdescriptor></derivativesdescriptor>			
CFICode	Y		the type of security using ISO 10962 standard.
DisplayName	Υ		actDisplayInstruction.
ContractIdentification	Υ		ne granularity which suffice to identify a standard
Eligibility			lexible contract uniquely within a product.
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date

Instrument Incre	mental Mes	sage – Eur	rex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description	
IsPrimary	Y	Defines, if this contract based on its contract generation cycle, is considered primary, e.g. for XEUR contracts with monthly or higher ContractCycleType. O No	
		1	Yes
QuantityScalingFactor	Y	instrumer	scaling factor, only applicable for scaled nts (simple or complex).
			oup starts (appears for SecurityType different from
		r • • • • • • • • • • • • • • • • • • •	nstrument Incremental Message)
ContractDate	Υ		d to identify the instrument (YYYYMMDD).
ContractDateType	Y	Expiration products (Eurex MS	to describe the type of ContractDate e.g. EXPI for a Date, FDLV for First Delivery Date (Power and Gas of EEX), FSRD for Final Settlement Reference Date SCI products), IMMD for IMM Date (start of the g interest period) (Eurex ESTR and SARON futures).
ContractFrequency	Y Defines how granular the expiration of the contraplace. ContractFrequency remains fix during the I the corresponding instrument. Will always be set identify an instrument. O Day		ow granular the expiration of the contract can take ntractFrequency remains fix during the lifetime of sponding instrument. Will always be set to uniquely n instrument.
		2	Month
		3	Flexible instruments
		4	End Of Month
StrikePrice	Υ	Strike price, e.g. 52.00.	
StrikePricePrecision	Y	Maximum number of decimal points for the strike price.	
Striker freel recision	'	Only relevant for display purposes.	
ContractMultiplier	Y	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled.	
PutOrCall	Υ	Defines if	instrument is a put or call.
		0	Put
		1	Call
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.	
ExerciseStyle	Υ		lly of an option.
•		0	European
		1	American
OrigStrikePrice	Υ	-	trike price prior to corporate action, e.g. 5.20.
5.165ti ilici 11cc	'	21.61101.3	a me price prior to corporate action, c.g. 5.20.

Instrument Increr	nental Mes	sage – Eu	rex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description	
ContractGenerationNu mber	Y	Contract generation.	
LowExercisePriceOpti	Υ	LEPO Flag	5:
onIndicator		0	No
		1	Yes
ValuationMethod	Υ	Tradition	al or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Y	Settleme	nt type.
		0	Cash
		1	Physical
SettlSubMethod	Υ	Physical s	settlement type.
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
PriorSettlPrice	Υ	Previous	day's settlement price. Provided in clearing
			for variance futures instruments and total return
		futures ir	nstruments.
Symbol	Υ	FlipId/FlexId, only for flexible instruments.	
ListMethod	Υ	Applicabl	e for scaled simple instruments only.
		0	Pre Listed Only, if instrument is pre-defined by
		1	Exchange
		1	User Requested, if the instrument was defined by user request. User defined instruments are
			deleted at the end of the day if the order book is
			empty.
«Cina al ala atricia de La		4: l\ -	
<simpleinstrumentdesc< td=""><td>riptor> (op</td><td></td><td>oup ends</td></simpleinstrumentdesc<>	riptor> (op		oup ends
(Camarala distriction 15	and the C		in all and a start of the start
· ·	escriptorGr	oup> (opt	ional) group starts (appears for SecurityType = 2
Complex instrument)			
· ·	escriptorGr Y	Indicates	whether this message is the last in a sequence of
Complex instrument)		Indicates	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp.
Complex instrument)		Indicates message All messa	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the
Complex instrument)		Indicates message All messa same me	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application
Complex instrument)		Indicates message: All messa same me first need	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application is to combine all InstrmtLegGrp lists before it has
Complex instrument)		Indicates message: All messa same me first need the comp Common	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application als to combine all InstrmtLegGrp lists before it has blete definition of a complex instrument. Integer multiple of the option legs for Option
Complex instrument) LastFragment LegRatioMultiplier	Y	Indicates message: All messa same me first need the comp Common	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application is to combine all InstrmtLegGrp lists before it has elete definition of a complex instrument.
Complex instrument) LastFragment LegRatioMultiplier <instrmtleggrp> seque</instrmtleggrp>	Y Y ence starts	Indicates message: All messa same me first need the comp Common Volatility	whether this message is the last in a sequence of s that together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application is to combine all InstrmtLegGrp lists before it has plete definition of a complex instrument. Integer multiple of the option legs for Option Strategies.
Complex instrument) LastFragment LegRatioMultiplier <instrmtleggrp> seque NoLegs</instrmtleggrp>	Y Y ence starts	Indicates messages All messa same me first need the comp Common Volatility	whether this message is the last in a sequence of sthat together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application as to combine all InstrmtLegGrp lists before it has ablete definition of a complex instrument. Integer multiple of the option legs for Option Strategies.
Complex instrument) LastFragment LegRatioMultiplier <instrmtleggrp> seque</instrmtleggrp>	Y Y ence starts	Indicates message: All messa same me first need the comp Common Volatility	whether this message is the last in a sequence of sthat together convey a joint list of InstrmtLegGrp. ages up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application is to combine all InstrmtLegGrp lists before it has plete definition of a complex instrument. Integer multiple of the option legs for Option Strategies.

Instrument Incre	mental Mes	ssage – Eu	rex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument
		1	Underlying leg
LegSide	N	0	Buy
		1	Sell
LegRatioQty	N		of quantity for this individual leg relative to the
		entire multileg security.	
			ls on the leg ratio rules, please refer to the
		ł.	al Reference Manual.
			ntity for the leg of an order can be calculated as
LegPrice	Υ		Qty X OrderQty (ETI) = the Leg quantity. the leg instrument. Used for the underlying leg of a
Legi rice	'	Volatility	
<pre></pre> <pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><pre></pre><p< td=""><td>ence ends</td><td>volucincy</td><td>311 01105)</td></p<></pre>	ence ends	volucincy	311 01105)
<complexinstrumentdo< td=""><td></td><td>optional)</td><td>group ends</td></complexinstrumentdo<>		optional)	group ends
UnitOfMeasure	Y		EEX instruments.
AssetType	Υ	Used for	EEX instruments.
21		0	Emission Allowances
		1	Other
AssetSubType	Υ	Used for	EEX instruments.
31		0	EUAE
		1	CERE
		2	ERUE
		3	EUAA
		4	Other
TransactTime	Υ	Creation	time of the new flexible, scaled simple or complex
		security (nanoseconds).	
<pre><derivativesdescriptor< pre=""></derivativesdescriptor<></pre>	> (optional)	group en	ds
<cashdescriptor> (opti</cashdescriptor>	onal) group	starts, alv	ways empty {}
<cashdescriptor> (opti</cashdescriptor>	onal) group	ends	
<pre><instrumentattributes></instrumentattributes></pre>	optional)	sequence	starts
NoInstrAttrib	N	Number	of instrument attributes.
InstrAttribType	N	0	Minimum Reserve Order Volume
		1	Minimum Display Volume
		2	Issuer Name
		3	Issuer Number
		4	Market Type
		5	Market Type Supplement
		6	Reporting Market
		7	Cum-Ex Indicator
		8	Product Assignment Group
		9	Product Assignment Group Description
		10	Domestic Indicator
		11	Pre Trade LIS Value

Instrument Increr	nental Mes	sage – Eur	rex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description	
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		17	Multi CCP-eligibility
		18	Pool Factor
		19	Indexation Coefficient
		20	Trading On Terms Of Issue
		21	Issuer Business Unit
		22	Allow Knock Out
		23	Has PLP
		24	PLP Deferral Time
		25	Warrant Strike
		26	Reporting Market TES
		27	Liquidity Provider User Group
		28	Specialist User Group
InstrAttribValue	N		nstrument attribute.
<instrumentattributes></instrumentattributes>			ends
<events> (optional) seq</events>		1	
NoEvents	N	Number o	
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
		4	Final Settlement Reference Date. Identifies the day, on which the underlying information is taken that is the basis of the determination of the final settlement price at the expiration of the instrument.
EventDate	N	Date of ev	vent YYYYMMDD.
<events> (optional) sequ</events>			
InstrumentPricePrecisi	Y	Display de	ecimals.
on	•	2.5play at	
MinPriceIncrement	Y	Defines the minimum increment for trade prices (tick size). This value is identical for all simple instruments of a product. Trading and clearing tick sizes, i.e. increments for trade prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.	
MinPriceIncrementCle	Υ		ne minimum increment for trade prices in clearing
aring		notation (clearing tick size). Used for products to distinguis between tick sizes for trading and clearing notation, e.g. Total Return Futures.	
MinPriceIncrementAm	Υ		ne minimum price movement in the respective
ount		currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for	

Field name		ssage – Eul	rex T7 Release 12.0 (20/11/2023 – 10/05/2024) Description	
Field name	Optional	clearing tick sizes, i.e. to be multiplied with		
		_	ncrement unless MinPriceIncrementClearing is	
		present.	ncrement unless miniprice increment cleaning is	
Maturity Data	Υ	Actual expiration day of the instrument (YYYYMMDD).		
Maturity Date				
MaturityMonthYear	Υ	Expiration month (YYYYMM). Note that the actual expiration		
CocurityCubTypo	Υ		ded by MaturityDate may be in a different month.	
SecuritySubType	Y		strategy type for complex instruments. Sing of integer values to the corresponding strategy	
			vailable at: www.eurexchange.com > Technology >	
			change's T7 > Documents	
<relatedinstrumentgrp< td=""><td>)> (optional</td><td></td><td></td></relatedinstrumentgrp<>)> (optional			
RelatedSecurityID	N		ument identifier uniquely identifies the related	
Related Security 10	l IN	instrume		
RelatedSecurityIDSour	N		= Marketplace-assigned identifier.	
ce		/ livvays ivi	Warketplace assigned identifier.	
<relatedinstrumentgrp< td=""><td>> (optional</td><td>l) group er</td><td>nds</td></relatedinstrumentgrp<>	> (optional	l) group er	nds	
<marketsegmentgrp> s</marketsegmentgrp>	-			
NoMarketSegments	N	Always 1.		
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.	
ImpliedMarketIndicato	Υ		he matching method. Only for derivatives.	
r		0	Not implied. Direct matching: the instrument is	
			exclusively matched in its own order book.	
		1	Both implied-in and implied-out. Synthetic	
		,	matching: the instrument is considered for	
			implied-in and implied-out matching.	
MultilegModel	Υ	Defines if	instrument is predefined by the exchange (=0) or	
O			ned (=1). User defined instruments are deleted at	
			of the day if the order book is empty.	
		0	Pre-defined multileg security	
		1	User-defined multileg security	
PriceType	Υ	The unit i	n which an instrument is quoted/stated when	
71-		buying or	·	
		0	Percent	
		1	Monetary	
		2	Points	
PostTradeAnonymity	Υ	Always er		
SettlBusinessDays	Y	Always er		
<quotesizerules> (opti-</quotesizerules>				
·			, always empty []	
<quotesizerules> (opti</quotesizerules>				
<pre><pricerangerules> (opt No Price Range Rules)</pricerangerules></pre>				
NoPriceRangeRules	N	Always 1.		
PriceRangeRuleID	N	1	e to table identifier from product level messages.	
<pricerangerules> (opt</pricerangerules>				
<tradingsessionrules></tradingsessionrules>	(optional)	sequence :	starts, always empty []	
<tradingsessionrules></tradingsessionrules>	(optional)	sequence	ends	

Instrument Incremental Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)				
Field name Optional Description				
<marketsegmentgrp> sequence ends</marketsegmentgrp>				

xx. Instrument snapshot Releases 12.1 – 13.0 (from 13/05/2024)

Instrument Sna	oshot Mess	sage – Eure	ex T7 Releases 12.1 – 13.0 (from 13/05/2024)
Field name	Optional	Description	
MsgType	N	d	Security Definition for Instrument snapshot message
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market	
		and Refer	rence Data Interfaces – Manual, section General of the snapshot cycle.
SecurityID	N	The instru	ument identifier uniquely identifies an instrument,
SecurityIDSource	N	_	7800196358145. = Marketplace-assigned identifier.
<securityalt> (optional)</securityalt>	sequence	starts	
NoSecurityAltID	N	Number (of alternate identifiers.
SecurityAltID	N	Alternate	instrument identifier.
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		М	Marketplace-assigned identifier
		102	Redundant To SecurityID, the SecurityAltID will
			point to the instrument with the same SecurityID
			which "replaces" this inactivated instrument.
<securityalt> (optional)</securityalt>			
SecurityType	N	Type of so	
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instruments may be published prior to becoming active for trading. Status is identical to the product level, i.e. all instruments of a product are either published or active with the exception of those that expire one or more business days after they stop trading. These will still be distributed	
L		until they expire but as inactive.	

		sage – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)	
Field name	Optional	Description	
		Active instruments can also expire intra-day or be suspended which is conveyed with the same field but only within intraday state change messages. 0 Active	
		1 Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date.	
		6 Published	
		Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages.	
SecurityDesc	Y	Unique business identifier, the format depends on the ProductComplex: Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future calendar spread: PROD.S.MONYY.MONYY.SPD Basis calendar spread: PROD.S.YYMMDD.MONYY.BSPD Inter product spreads: PROD.I.YYMMDD.IST.SEQ-NO Standard future strategies: PROD.F.YYMMDD.IST.SEQ-NO Packs & Bundles: PROD.B.MONYY.IST Strip: PROD.T.YYMMDD.SEQ-NO Commodity strips: PROD.C.YYMMDD.IST.SEQ-NO Flexible options: PROD FI YYYYMMDD SM ES C/P StrikePrice CNG Flexible futures: PROD FI YYYYMMDD SM Scaled Simple Instrument:	

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)					
Field name	Optional	Description			
		PROD SI \	YYYYMMDD SM ES C/P StrikePrice VN QSF		
		Non-Standard volatility strategies:			
		PROD.D.YYYYMMDD.SEQ-NO			
			I is the SettlMethod (CS = Cash, PS = Physical), ES is		
		the ExerciseStyle (EU = European, AM = American), VN is the			
		version number OptAttribute, IST is the name of the			
			SecuritySubType and SEQ-NO is a unique sequence number		
			acters per product.		
		For SI, FI,	SPD and BSPD the date YYYYMMDD is the		
		Contract	Date. For SPD and BSPD MONYY is		
		ContractN	MonthYear. For strategies O, N, V, F, Inter product		
		-	, Strips T and Commodity strips C the date		
			is the creation date. For scaled simple instruments		
	.,		QuantityScalingFactor.		
SecurityExchange	Y		lentifier Code (ISO 10383). Used to identify an		
Dradust Campley	N.I		nt of a co-operation partner.		
ProductComplex	N		nstrument.		
		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
		9	Flexible Instrument		
		10	Commodity Strip		
		11	Scaled Simple Instrument		
		12	Non-Standard Volatility Strategy		
<derivativesdescriptor></derivativesdescriptor>	optional)	group sta	rts		
CFICode	Υ	Indicates	the type of security using ISO 10962 standard.		
DisplayName	Υ	See Contr	ractDisplayInstruction.		
ContractIdentification	Υ	Defines th	ne granularity which suffice to identify a standard		
Eligibility		e.g. non-f	lexible contract uniquely within a product.		
		0	Contract Month Year		
		1	Expiration Date		
		2	Contract Date		
IsPrimary	Υ	Defines, i	f this contract based on its contract generation		
		-	onsidered primary, e.g. for XEUR contracts with		
		monthly or higher ContractCycleType.			
		0	No		
		1	Yes		
QuantityScalingFactor	Υ	Quantity scaling factor, only applicable for scaled			
		instruments (simple or complex).			

Instrument Sna	oshot Mess	sage – Eure	x T7 Releases 12.1 – 13.0 (from 13/05/2024)	
Field name	Optional	Description		
<simpleinstrumentdesc< td=""><td>criptor> (or</td><td colspan="3">otional) group starts (appears for SecurityType different from</td></simpleinstrumentdesc<>	criptor> (or	otional) group starts (appears for SecurityType different from		
2 = Complex Instrumen	•	, 0	7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	
SecurityReferenceData	Υ	Date used to identify the instrument (YYYYMMDD). Same as		
Supplement		user defined field ContractDate;		
ContractDate	Υ	Date used	to identify the instrument (YYYYMMDD). Same as	
		,	eferenceDataSupplement.	
ContractDateType	Υ	-	to describe the type of ContractDate e.g. EXPI for	
		•	Date, FDLV for First Delivery Date (Power and Gas	
		•	of EEX), FSRD for Final Settlement Reference Date	
			SCI products), IMMD for IMM Date (start of the	
ContractMonthYear	V		g interest period) (Eurex ESTR and SARON futures).	
	Y		month and year of the instrument (YYYYMM).	
ContractMonthType	Y		additional information about ContractMonthYear ayMonth (if applicable).	
ContractCycleType	Υ	Indicates	the kind of regular expiration pattern, in the	
			f which the instrument has been created by the	
		_	, e.g. yearly, quarterly, monthly etc. expiration	
		•	ContractCycleType might change during the	
			f an instrument.	
		0	Daily	
		1	Weekly	
		2	Monthly	
		3	Quarterly	
		4	SemiAnnually	
		5	Yearly	
ContractCycleSubType	Υ		the kind of regular expiration pattern, in the	
		context of	f ContractCycleType	
		0	End Of Month, optionally set for	
			ContractCycleType 1 = Weekly.	
MaturityFrequencyUni	Υ	Defines how granular the expiration of the contract can take		
t		place. MaturityFrequencyUnit remains fix during the lifetime		
			responding instrument. Will always be set to dentify an instrument. Same as	
			requency.	
		0	Day	
		1	Week	
		2	Month	
		3	Flexible	
		4	End Of Month	
ContractFraguages	\/			
ContractFrequency	Y	Defines how granular the expiration of the contract can take place. ContractFrequency remains fix during the lifetime of		
		•	sponding instrument. Will always be set to uniquely	
			n instrument. Same as MaturityFrequencyUnit.	
		0	Day	
		1	Week	
		2	Month	
			IVIOLICIT	

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)				
Field name	Optional	Description		
		3	Flex	
		4	End Of Month	
ContractDisplayInstruction	Y	interpret to DisplayRe DisplayQu construct attributes	recommendation by the exchange, on how to the display attributes DisplayDay, lativeDay, DisplayWeek, DisplayMonth, larter, DisplaySeason and DisplayYear and how to the name for a simple instrument based on these along with other key instrument attributes. The also provides a recommended DisplayName. None, the exchange does not recommend any specific naming for the instrument. The DisplayName is similar to SecurityDesc. Example: ADS SI 20211217 PS AM C 92.00 0 Date, meant to be used for the Energy Market daily instruments. The exchange recommends name based on the ContractDateand provides the DisplayName such as <marketsegment> <contractdate> <strikeprice> <putorcall></putorcall></strikeprice></contractdate></marketsegment>	
		2	<optattribute>. Example: ADS 20211217 92.00 C Month, meant to be used for the instruments with monthly expiry. The exchange recommends a name based on the DisplayMonth and</optattribute>	
			DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> <strikeprice> <putorcall)> <optattribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021</optattribute></putorcall)></strikeprice></displayyear></displaymonth></marketsegment>	
		3	Permanent, the exchange recommends specific name for the instrument and provides the DisplayName.	
		4	Quarter, meant to be used for the Energy Market instruments with quarterly expiry. The exchange recommends a name based on the DisplayQuarter and DisplayYear, the provided DisplayName can be calculated as <marketsegment> Q<displayquarter>/<displayyear> <strikeprice> <putorcall> <optattribute>. Example: H2BQ Q4/2021, O2BQ Q4/2021 72.00 C</optattribute></putorcall></strikeprice></displayyear></displayquarter></marketsegment>	

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)				
Field name	Optional	Description		
		5 Season, meant to be use instruments with semi-a exchange recommends of DisplaySeason and DisplayName can be calcommends of Company (StrikePrice) (StrikePr	nnual expiry. The a name based on the layYear, the provided culated as blaySeason> <displayyear> > <optattribute>.</optattribute></displayyear>	
		6 Week of Year, meant to l Market weekly instrume recommends a name ba and DisplayYear, the pro be calculated as <marke W<displayweek)>/<disp <putorcall> <optattribu Example: ODBW W17/20</optattribu </putorcall></disp </displayweek)></marke 	nts. The exchange sed on the DisplayWeek ovided DisplayName can tSegment> layYear> <strikeprice></strikeprice>	
		7 Year, meant to be used for instruments with yearly recommends a name bathe provided DisplayName can be calced the calced the companies of the provided the provided poisplayName can be calced the c	expiry. The exchange sed on the DisplayYear, culated as blayYear> <strikeprice></strikeprice>	
		8 Week Of Month, meant to instruments. The excharabased on DisplayWeek, In DisplayMonth and DisplayName can be calcable and the control of th	nge recommends a name DisplayDayOfWeek, ayYear, the provided culated as blayMonth in MMM YY format>- ayDayOfWeek in DDD PutOrCall>	

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)				
Field name	Optional			
		9 Weekend Of Year, meant to be used for the Energy Market weekly instruments. The exchange recommends a name based on the DisplayWeek and DisplayYear, the provided DisplayName can be calculated as <marketsegment> WE<displayweek>/<displayyear> <strikeprice)> <putorcall> <optattribute>. Example: ODBW WE17/2021 50.10 C</optattribute></putorcall></strikeprice)></displayyear></displayweek></marketsegment>		
		10 Relative Day, meant to be used for daily instruments. The exchange recommends a name based on the number of business days between the ContractDate and the current business day, the provided DisplayName can be calculated as <marketsegment> T±<displayrelativeday> <strikeprice> <putorcall> <optattribute>. If the DisplayRelativeDay is 0 i.e. the ContractDate is current business day, then the DisplayName will be <marketsegment> T <strikeprice> <putorcall><optattribute>. Example: ADSG T, FMWN T, FMWN T+1, FMWN T+2</optattribute></putorcall></strikeprice></marketsegment></optattribute></putorcall></strikeprice></displayrelativeday></marketsegment>		
		11 End Of Month, meant to be used for the instruments with month end expiry. The exchange recommends a name based on the DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <marketsegment> <displaymonth format="" in="" mmm=""> <displayyear> -EOM <strikeprice> <putorcall> <optattribute>. Example: ODAX AUG2021-EOM 15000 C</optattribute></putorcall></strikeprice></displayyear></displaymonth></marketsegment>		
DisplayDay	Y	The valid range is 1,, 31. Will be set if ContractDisplayInstruction is 1 = Date or 10 = Relative Day.		
DisplayRelativeDay	Y	The valid range is -99,, 0,, 99. Negative values denote that the reference day is in the past. Will be set if ContractDisplayInstruction is 10 = Relative Day to the number of business days between the current business day and the reference date. It will be recalculated daily.		
DisplayWeek	Υ	The valid range is 1,, 53.		
DisplayDayOfWeek	Y	The day of week of the weekly contract. To be used with ContractDisplayInstruction. 0 Monday 1 Tuesday		
		2 Wednesday		

Instrument Snap	shot Mess	sage – Eure	ex T7 Releases 12.1 – 13.0 (from 13/05/2024)	
Field name	Optional		Description	
		3	Thursday	
		4	Friday	
		5	Saturday	
		6	Sunday	
DisplayMonth	Υ	The valid	range is 1,, 12.	
DisplayQuarter	Υ		ay Quarter denotes the three-month period inside	
			2,3,4), to which a quarterly instrument refers to.	
		The attrib	ute is foreseen to be used for quarterly	
		instrumer	nts.	
DisplaySeason	Υ	0	Summer if the contract month is between April	
			and September	
		1	Winter if the contract month is between October	
			and March	
DisplayYear	Υ	The valid	range is 2021,, 9999.	
StrikePrice	Υ	Strike prid	ce, e.g. 52.00.	
StrikePricePrecision	Υ	Maximum	n number of decimal points for the strike price.	
		Only relev	vant for display purposes.	
ContractMultiplier	Υ		size, e.g. 100.	
		For products with SettlMethod P = Physical, a contract		
		multiplier with a decimal fraction is split into a deliverable		
		integer part while the remainder is cash settled.		
		_	895 is split into 102 physically delivered amount	
D. +OCall	Y	and the rest of 0.8895 is cash settled.		
PutOrCall	Y		instrument is a put or call.	
		0	Put	
0		1	Call	
OptAttribute	Υ	Version of an option. The version changes as a result of		
		corporate actions or events. The "new" option gets version		
		zero, the "old" version gets a higher number and may exist		
		temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new		
			ero a unique SecurityID is introduced.	
ExerciseStyle	Υ		ily of an option.	
		0	European	
		1	American	
OrigStrikePrice	Υ	·	trike price prior to corporate action, e.g. 5.20.	
ContractGenerationNu	Y		generation.	
mber	•	- Contract 8	50	
LowExercisePriceOpti	Υ	LEPO Flag	<u>.</u>	
onIndicator		0	No	
		1	Yes	
ValuationMethod	Υ	Traditiona	al or futures margin style.	
		0	Premium Style	
		1	Futures Style Mark-to-Market	
SettlMethod	Y	Settlemer		
Settimethon	ī	Sememer	it type.	

Instrument Snap	oshot Mess	age – Eure	x T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional		Description		
		0	Cash		
		1	Physical		
SettlSubMethod	Υ	Physical s	ettlement type.		
		0	Shares		
		1	Derivatives		
		2	Payment Versus Payment		
		3	Notional		
		4	Cascade		
		5	Other		
		6	Energy		
PriorSettlPrice	Υ	Previous	day's settlement price. Provided in clearing		
		notation f	or variance futures instruments and total return		
		futures in	struments.		
PriceDelta	Y	Previous only.	day's option delta provided for option instruments		
RiskSensitivityFactor	Υ	Instrumer	nt specific weighing factor that is applied to the		
		notional value of an order when comparing that notional			
		_	value against the remaining risk headroom during the MBRL		
		check at order entry (nodal only).			
Symbol	Y	FlipId/FlexId, only for flexible instruments.			
ListMethod	Y	Applicable for scaled simple instruments only.			
		0	Pre Listed Only, if instrument is pre-defined by Exchange		
		1	User Requested, if the instrument was defined by		
			user request. User defined instruments are		
			deleted at the end of the day if the order book is		
			empty.		
<simpleinstrumentdesc< td=""><td>criptor> (op</td><td>tional) gro</td><td>up ends</td></simpleinstrumentdesc<>	criptor> (op	tional) gro	up ends		
<pre><complexinstrumentde complex="" instrument)<="" pre=""></complexinstrumentde></pre>	escriptorGr	oup> (opti	onal) group starts (appears for SecurityType = 2		
LastFragment	Υ	Indicates	whether this message is the last in a sequence of		
		messages	that together convey a joint list of InstrmtLegGrp.		
		All messages up to the last with LastFragment = 1 share the			
		same message content except InstrmtLegGrp. An application			
			s to combine all InstrmtLegGrp lists before it has		
LogDotic Multiplian	\ <u>'</u>	•	lete definition of a complex instrument.		
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.			
<pre><instrmtleggrp> seque</instrmtleggrp></pre>	nce starts				
NoLegs	N	Number o			
LegSymbol	N	Product ic	dentifier (MarketSegmentID) of the leg security.		
LegSecurityID	N	SecurityID of the instrument which is part of the complex			
		instrumer			
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.			
LegSecurityType	N	0	Part of a multi-leg instrument		

Instrument Sna	napshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)			
Field name	Optional	Description		
	•	1	Underlying leg	
LegSide	N	0	Buy	
		1	Sell	
LegRatioQty	N	The ratio	of quantity for this individual leg relative to the	
2081.00.000	.,	entire multileg security.		
		ŀ	s on the leg ratio rules, please refer to the	
		Functiona	al Reference Manual.	
		The quan	tity for the leg of an order can be calculated as	
			Qty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Υ		the leg instrument. Used for the underlying leg of a	
		Volatility S	Strategy or Non-Standard Volatility Strategy.	
<instrmtleggrp> seque</instrmtleggrp>				
<complexinstrumentde< td=""><td>•</td><td></td><td>•</td></complexinstrumentde<>	•		•	
<underlyinginstrument< td=""><td></td><td></td><td></td></underlyinginstrument<>				
UnderlyingMarketSeg	N		MarketSegmentID from the underlying Product	
mentID		Snapshot		
UnderlyingSecurityID	N		SecurityID from the underlying Instrument	
Lindari in aCaguritulDC	N.I.	Snapshot		
UnderlyingSecurityIDS ource	N	Always M = Marketplace-assigned identifier.		
UnderlyingInstrument	> (ontional) group ands		
UnitOfMeasure	Y	Used for EEX instruments.		
AssetType	Y	Used for EEX instruments.		
Assettype	•	0	Emission Allowances	
		1	Other	
AssetSubType	Υ	Used for EEX instruments.		
AssetsubType	'	0	EUAE	
		1	CERE	
		2	ERUE	
		3	EUAA	
T		4	Other	
TransactTime	Y		time of the new flexible, scaled simple or complex	
Conjugatives Descriptors	(ontional)		nanoseconds).	
<derivativesdescriptor></derivativesdescriptor>		<u> </u>		
<cashdescriptor> (options)</cashdescriptor>			vays entiply {}	
<cashdescriptor> (option</cashdescriptor>	- 0 1		ctarte	
<pre><instrumentattributes></instrumentattributes></pre>				
NoInstrAttrib	N		of instrument attributes.	
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	

Instrument Sna	oshot Mess	sage – Eure	ex T7 Releases 12.1 – 13.0 (from 13/05/2024)
Field name	Optional		Description
	•	6	Reporting Market
		7	Cum-Ex Indicator
		8	Product Assignment Group
		9	Product Assignment Group Description
		10	Domestic Indicator
		11	Pre Trade LIS Value
		12	Illiquid As Defined By Exchange
		13	Market Making Obligation
		14	Liquid As Defined By Regulator
		15	Eligible For Stressed Market Conditions
		16	Multi CCP-eligibility
		17	Pool Factor
		18	Indexation Coefficient
		19	Trading On Terms Of Issue
		20	Issuer Business Unit
		21	Allow Knock Out
		22	Has PLP
		23	PLP Deferral Time
		24	Warrant Strike
		25	Reporting Market TES
		26	Liquidity Provider User Group
		27	Specialist User Group
		28	Liquidity Class
InstrAttribValue	N	Value of instrument attribute.	
<instrumentattributes></instrumentattributes>	(optional)	sequence	ends
<events> (optional) seq</events>		ts	
NoEvents	N	Number o	of events.
EventType	Ν	0	Last Eligible Trade Date
		1	First Eligible Trade Date
		2	Capital Adjustment Date
		3	Dividend Payment Date
		4	Final Settlement Reference Date. Identifies the
			day, on which the underlying information is taken
			that is the basis of the determination of the final
			settlement price at the expiration of the instrument.
EventDate	N	Date of ev	vent YYYYMMDD.
<events> (optional) seq</events>			
InstrumentPricePrecisi	Υ	Display decimals.	
on			
MinPriceIncrement	Υ	1	
			e is identical for all simple instruments of a product.
		Trading and clearing tick sizes, i.e. increments for trade	

Instrument Snap	oshot Mess	sage – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional	Description		
		prices in trading and clearing notation are the same unless		
		MinPriceIncrementClearing is present.		
MinPriceIncrementCle	Υ	Defines the minimum increment for trade prices in clearing		
aring		notation (clearing tick size). Used for products to distinguish		
		between tick sizes for trading and clearing notation, e.g.		
		Total Return Futures.		
MinPriceIncrementAm	Υ	Defines the minimum price movement in the respective		
ount		currency (tick value). This value is identical for all		
		instruments of a product. Amounts are only relevant for		
		clearing tick sizes, i.e. to be multiplied with		
		MinPriceIncrement unless MinPriceIncrementClearing is		
MaturityData	V	present.		
MaturityDate	Y	Actual expiration day of the instrument (YYYYMMDD).		
MaturityMonthYear	Y	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.		
SecuritySubType	Y	Standard strategy type for complex instruments.		
SecuritySubType	I	The mapping of integer values to the corresponding strategy		
		types is available at: www.eurexchange.com > Technology >		
		Eurex Exchange's T7 > Documents		
<relatedinstrumentgrp< td=""><td>> (ontional</td><td></td></relatedinstrumentgrp<>	> (ontional			
RelatedSecurityID	N	The instrument identifier uniquely identifies the related		
Related Security 15	11	instrument.		
RelatedSecurityIDSour	N	Always M = Marketplace-assigned identifier.		
ce	. ,	Turidys in marketplace assigned identifiers		
<relatedinstrumentgrp< td=""><td>> (optional</td><td>) group ends</td></relatedinstrumentgrp<>	> (optional) group ends		
<marketsegmentgrp> s</marketsegmentgrp>	sequence s	tarts		
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
ImpliedMarketIndicato	Υ	Defines the matching method. Only for derivatives.		
r		0 Not implied. Direct matching: the instrument is		
		exclusively matched in its own order book.		
		1 Both implied-in and implied-out. Synthetic		
		matching: the instrument is considered for		
		implied-in and implied-out matching.		
MultilegModel	Υ	Defines if instrument is predefined by the exchange (=0) or		
		user defined (=1). User defined instruments are deleted at		
		the end of the day if the order book is empty.		
		0 Pre-defined multileg security		
		1 User-defined multileg security		
PriceType	Υ	The unit in which an instrument is quoted/stated when		
		buying or selling.		
		0 Percent		
		1 Monetary		
		2 Points		
PostTradeAnonymity	Υ	Always empty.		
SettlBusinessDays	Y	Always empty.		
	•	· ····		

		,		
Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)				
Field name	Optional	Description		
<quotesizerules> (option</quotesizerules>	onal) seque	ence starts, always empty []		
<quotesizerules> (option</quotesizerules>	onal) seque	ence ends		
<pricerangerules> (optional) sequence starts</pricerangerules>				
NoPriceRangeRules	N	N Always 1.		
PriceRangeRuleID	N	Reference to table identifier from product level messages.		
<pricerangerules> (optional) sequence ends</pricerangerules>				
<pre><tradingsessionrules> (optional) sequence starts, always empty []</tradingsessionrules></pre>				
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>				
<marketsegmentgrp> s</marketsegmentgrp>	equence e	nds		

xxi. Instrument incremental Releases 12.1 – 13.0 (from 13/05/2024)

Instrument Incremental Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)			
Field name	Optional	Description	
MsgType	N	BP	Security Definition Update Report for Instrument incremental message
MsgSeqNum	N	Contiguous across all messages on the reference data snapshot feed regardless of message type. See T7 Market and Reference Data Interfaces – Manual, section General structure of the snapshot cycle.	
SecurityUpdateAction	N	0	Add: intraday creation of complex or flexible instruments Modify: intraday update of complex instruments (expected during start of day), e.g. SecurityDesc or
SecurityID	N	IsPrimary can change during roll over. The instrument identifier uniquely identifies an instrument e.g. 72057800196358145.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<securityalt> (optional)</securityalt>	sequence	e starts	
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		М	Marketplace-assigned identifier
<securityalt> (optional)</securityalt>	sequence	ends	
SecurityType	N	Type of se	ecurity.
		0	Option
		1	Future
		2	Complex (multi leg) instrument
		3	Variance futures
		4	Total return futures
		5	Common stock
		6	Bond
		7	Trade at reference price
		8	Exchange traded fund

Instrument Incre	mental Mes	ssage – Eur	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)
Field name	Optional		Description
		9	Exchange traded commodity
		10	Exchange traded note
		12	Other
		13	Subscription Right
		14	Investment Funds
SecurityStatus	N	Instrumer trading. Si instrumer the excep days after until they Active inst suspende	nts may be published prior to becoming active for tatus is identical to the product level, i.e. all nts of a product are either published or active with tion of those that expire one or more business they stop trading. These will still be distributed expire but as inactive. truments can also expire intra-day or be d which is conveyed with the same field but only raday state change messages. Active Inactive, is used for cash instruments when the first trading date is in future and the product state is Active. The SecurityStatus switches to Active as soon the first trading date is equal or later than current business date. Published Pending deletion, used when the last trading date is exceeded and the instrument will be deleted
			soon. Those instruments might become 0 = Active again intraday via Market Data intraday State
SecurityDesc	Y		

Instrument Incre	mental Mes	ssage – Eu	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)	
Field name	Optional	Description		
		Standard	future strategies:	
		PROD.F.Y	YMMDD.IST.SEQ-NO	
		Packs & E	Bundles:	
		PROD.B.N	MONYY.IST	
		Strip:		
		PROD.T.YYMMDD.SEQ-NO Commodity strips: PROD.C.YYMMDD.IST.SEQ-NO		
		Flexible o	pptions:	
		PROD FI	YYYYMMDD SM ES C/P StrikePrice CNG	
		Flexible f	utures:	
		PROD FI	YYYYMMDD SM	
		Scaled Si	mple Instrument:	
			YYYYMMDD SM ES C/P StrikePrice VN QSF	
			idard volatility strategies:	
			YYYYMMDD.SEQ-NO	
			I is the SettlMethod (CS = Cash, PS = Physical), ES is	
			iseStyle (EU = European, AM = American), VN is the	
		version n	umber OptAttribute, IST is the name of the	
		_	ubType and SEQ-NO is a unique sequence number	
			acters per product.	
			SPD and BSPD the date YYYYMMDD is the	
			Date. For SPD and BSPD MONYY is	
		ContractMonthYear. For strategies O, N, V, F, Inter product spreads I, Strips T and Commodity strips C the date YYMMDD is the creation date. For scaled simple instruments QSF is the QuantityScalingFactor.		
SecurityExchange	Υ	Market Identifier Code (ISO 10383). Used to identify an		
Security Exeriange		instrument of a co-operation partner.		
ProductComplex	N		nstrument.	
'		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8		
		9	Strip Flexible instruments	
		10 Commodity Strip 11 Scaled Simple Instrument		
	,	12	Non-Standard Volatility Strategy	
<derivativesdescriptor></derivativesdescriptor>				
CFICode	Υ	Indicates	the type of security using ISO 10962 standard.	

Instrument Increi	mental Mes	ssage – Eur	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)	
Field name	Optional	Description		
DisplayName	Y	See ContractDisplayInstruction.		
ContractIdentification	Υ	Defines the granularity which suffice to identify a standard		
Eligibility	-	e.g. non-flexible contract uniquely within a product.		
		0	Contract Month Year	
		1	Expiration Date	
		2	Contract Date	
IsPrimary	Υ		f this contract based on its contract generation	
listriitiary	'		onsidered primary, e.g. for XEUR contracts with	
		_	or higher ContractCycleType.	
		0	No	
		1	Yes	
QuantityScalingFactor	Υ	•	scaling factor, only applicable for scaled	
Quantity Scaling actor	'	_	nts (simple or complex).	
<simpleinstrumentdesc< td=""><td>criptor> (or</td><td></td><td>oup starts (appears for SecurityType different from</td></simpleinstrumentdesc<>	criptor> (or		oup starts (appears for SecurityType different from	
			instrument Incremental Message)	
SecurityReferenceData	Y		d to identify the instrument (YYYYMMDD). Same as	
Supplement		user defir	ned field ContractDate.	
ContractDate	Υ	Date used	to identify the instrument (YYYYMMDD). Same as	
		SecurityReferenceDataSupplement.		
ContractDateType	Υ	A symbol to describe the type of ContractDate e.g. EXPI for		
		Expiration	n Date, FDLV for First Delivery Date (Power and Gas	
		l •	of EEX), FSRD for Final Settlement Reference Date	
		(Eurex MSCI products), IMMD for IMM Date (start of the		
		underlying interest period) (Eurex ESTR and SARON futures).		
MaturityFrequencyUni	Y		ow granular the expiration of the contract can take	
t			turityFrequencyUnit remains fix during the lifetime	
			responding instrument. Will always be set to	
			identify an instrument. Same as requency.	
		0	Day	
		1	Week	
			Month	
		3	Flexible	
	.,	4	End Of Month	
ContractFrequency	Υ		ow granular the expiration of the contract can take	
			ntractFrequency remains fix during the lifetime of	
		the corresponding instrument. Will always be set to uniquel identify an instrument. Same as MaturityFrequencyUnit.		
		0	Day	
		1	Week	
		-	Month	
		2		
		3	Flex	
		4	End Of Month	
StrikePrice	Υ	-	ce, e.g. 52.00.	
StrikePricePrecision	Υ	Maximum number of decimal points for the strike price.		
		Only relevant for display purposes.		

Instrument Incre	mental Mes	ssage – Eu	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)
Field name	Optional		Description
ContractMultiplier	Y	Contract size, e.g. 100. For products with SettlMethod P = Physical, a contract multiplier with a decimal fraction is split into a deliverable integer part while the remainder is cash settled. E.g. 102.8895 is split into 102 physically delivered amount and the rest of 0.8895 is cash settled.	
PutOrCall	Υ	Defines if	instrument is a put or call.
		0	Put
		1	Call
OptAttribute	Y	Version of an option. The version changes as a result of corporate actions or events. The "new" option gets version zero, the "old" version gets a higher number and may exist temporarily in parallel until it is delisted. Delisting is done if no open interest exists for the Call and Put. For a new version zero a unique SecurityID is introduced.	
ExerciseStyle	Υ		ily of an option.
		0	European
		1	American
OrigStrikePrice	Υ	Original s	trike price prior to corporate action, e.g. 5.20.
ContractGenerationNu mber	Y	Contract generation.	
LowExercisePriceOpti	Υ	LEPO Flag.	
onIndicator		0	No
		1	Yes
ValuationMethod	Υ	Tradition	al or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Υ	Settlemer	nt type.
		0	Cash
		1	Physical
SettlSubMethod	Υ	Physical s	ettlement type.
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.	
Symbol	Υ	FlipId/Flex	xld, only for flexible instruments.
ListMethod	Υ	Applicable	e for scaled simple instruments only.
		0	Pre Listed Only, if instrument is pre-defined by Exchange

Instrument Incre	mental Mes	ssage – Fur	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)
Field name	Optional	Description	
Tiera Haine	Optional	1	User Requested, if the instrument was defined by user request. User defined instruments are deleted at the end of the day if the order book is empty.
<simpleinstrumentdesc< td=""><td>criptor> (op</td><td>tional) gro</td><td>up ends</td></simpleinstrumentdesc<>	criptor> (op	tional) gro	up ends
<complexinstrumentde< td=""><td>escriptorGr</td><td>oup> (opti</td><td>onal) group starts (appears for SecurityType = 2</td></complexinstrumentde<>	escriptorGr	oup> (opti	onal) group starts (appears for SecurityType = 2
LastFragment	Y	messages All messag same mes first needs	whether this message is the last in a sequence of that together convey a joint list of InstrmtLegGrp. ges up to the last with LastFragment = 1 share the ssage content except InstrmtLegGrp. An application is to combine all InstrmtLegGrp lists before it has lete definition of a complex instrument.
LegRatioMultiplier	Y		integer multiple of the option legs for Option
<instrmtleggrp> seque</instrmtleggrp>	nce starts		
NoLegs	N	Number c	of legs.
LegSymbol	N	Product ic	lentifier (MarketSegmentID) of the leg security.
LegSecurityID	N	SecurityID of the instrument which is part of the complex instrument.	
LegSecurityIDSource	N	Always M	= Marketplace-assigned identifier.
LegSecurityType	N	0	Part of a multi-leg instrument
		1	Underlying leg
LegSide	N	0	Buy
		1	Sell
LegRatioQty	N	The ratio of quantity for this individual leg relative to the entire multileg security. For details on the leg ratio rules, please refer to the Functional Reference Manual. The quantity for the leg of an order can be calculated as LegRatioQty X OrderQty (ETI) = the Leg quantity.	
LegPrice	Υ		he leg instrument. Used for the underlying leg of a Strategy or Non-Standard Volatility Strategy.
<pre><instrmtleggrp> seque</instrmtleggrp></pre>	nce ends		
<complexinstrumentde< td=""><td>escriptor> (</td><td>, ,</td><td>•</td></complexinstrumentde<>	escriptor> (, ,	•
UnitOfMeasure	Υ	Used for E	EEX instruments.
AssetType	Υ	Used for E	EX instruments.
		0	Emission Allowances
		1	Other
AssetSubType	Y		EEX instruments.
		0	EUAE
		1	CERE
		2	ERUE
		3	EUAA
		4	Other

Instrument Incremental Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)				
Field name	Optional	Description		
TransactTime	Y	Creation time of the new flexible, scaled simple or complex security (nanoseconds). Since 13.0, when SecurityUpdateAction 1 = Modify it is the last modification time.		
<derivativesdescriptor></derivativesdescriptor>	optional)	group end	ds .	
<cashdescriptor> (option</cashdescriptor>	onal) group	starts, alv	vays empty {}	
<cashdescriptor> (option</cashdescriptor>	onal) group	ends		
<pre><instrumentattributes> (optional) sequence starts</instrumentattributes></pre>				
NoInstrAttrib	N	Number o	of instrument attributes.	
InstrAttribType	N	0	Minimum Reserve Order Volume	
		1	Minimum Display Volume	
		2	Issuer Name	
		3	Issuer Number	
		4	Market Type	
		5	Market Type Supplement	
		6	Reporting Market	
		7	Cum-Ex Indicator	
		8	Product Assignment Group	
		9	Product Assignment Group Description	
		10	Domestic Indicator	
		11	Pre Trade LIS Value	
		12	Illiquid As Defined By Exchange	
		13	Market Making Obligation	
		14	Liquid As Defined By Regulator	
		15	Eligible For Stressed Market Conditions	
		17	Multi CCP-eligibility	
		18	Pool Factor	
		19	Indexation Coefficient	
		20	Trading On Terms Of Issue	
		21	Issuer Business Unit	
		22	Allow Knock Out	
		23	Has PLP	
		24	PLP Deferral Time	
		25	Warrant Strike	
		26	Reporting Market TES	
		27	Liquidity Provider User Group	
		28	Specialist User Group	
InstrAttribValue	N	Value of instrument attribute.		
<pre><instrumentattributes> (optional) sequence ends</instrumentattributes></pre>				
<events> (optional) seq</events>	uence start			
NoEvents	N	Number of events.		
EventType	N	0	Last Eligible Trade Date	
		1	First Eligible Trade Date	

Instrument Incre	mental Mes	ssage – Eur	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional	Description			
		2	Capital Adjustment Date		
		3	Dividend Payment Date		
		4	Final Settlement Reference Date. Identifies the		
			day, on which the underlying information is taken		
			that is the basis of the determination of the final		
			settlement price at the expiration of the		
		_	instrument.		
EventDate	N		vent YYYYMMDD.		
<events> (optional) seq</events>	uence ends	5			
InstrumentPricePrecisi on	Υ	Display de	ecimals.		
MinPriceIncrement	Υ	Defines th	ne minimum increment for trade prices (tick size).		
		This value	e is identical for all simple instruments of a product.		
		Trading a	nd clearing tick sizes, i.e. increments for trade		
			rading and clearing notation are the same unless		
			ncrementClearing is present.		
MinPriceIncrementCle	Υ		ne minimum increment for trade prices in clearing		
aring			clearing tick size). Used for products to distinguish		
		between tick sizes for trading and clearing notation, e.g.			
Min Duine In average at Aug	Y	Total Return Futures.			
MinPriceIncrementAm ount	Y	Defines the minimum price movement in the respective			
ount		currency (tick value). This value is identical for all instruments of a product. Amounts are only relevant for			
		clearing tick sizes, i.e. to be multiplied with			
		_	ncrement unless MinPriceIncrementClearing is		
		present.			
MaturityDate	Υ	Actual expiration day of the instrument (YYYYMMDD).			
MaturityMonthYear	Υ	Expiration month (YYYYMM). Note that the actual expiration			
		day provi	ded by MaturityDate may be in a different month.		
SecuritySubType	Υ		strategy type for complex instruments.		
			oing of integer values to the corresponding strategy		
		types is available at: www.eurexchange.com > Technology >			
			hange's T7 > Documents		
<relatedinstrumentgrp< td=""><td></td><td></td><td></td></relatedinstrumentgrp<>					
RelatedSecurityID	N	The instrument identifier uniquely identifies the related instrument.			
RelatedSecurityIDSour	N	Always M	= Marketplace-assigned identifier.		
ce					
<relatedinstrumentgrp< td=""><td><u> </u></td><td>· · · · ·</td><td>ds</td></relatedinstrumentgrp<>	<u> </u>	· · · · ·	ds		
<pre><marketsegmentgrp> s</marketsegmentgrp></pre>					
NoMarketSegments	N	Always 1.			
MarketSegmentID	N		dentifier or product pool identifier, e.g. 89.		
ImpliedMarketIndicato	Υ	Defines the matching method. Only for derivatives.			
r		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.		

Instrument Incre	mental Mes	ssage – Eur	rex T7 Releases 12.1 – 13.0 (from 13/05/2024)
Field name	Optional		Description
		1	Both implied-in and implied-out. Synthetic
			matching: the instrument is considered for
			implied-in and implied-out matching.
MultilegModel	Υ		instrument is predefined by the exchange (=0) or
			ied (=1). User defined instruments are deleted at
		the end o	f the day if the order book is empty.
		0	Pre-defined multileg security
		1	User-defined multileg security
PriceType	Υ	The unit in	n which an instrument is quoted/stated when
		buying or	selling.
		0	Percent
		1	Monetary
		2	Points
PostTradeAnonymity	Υ	Always en	npty.
SettlBusinessDays	Υ	Always empty.	
<quotesizerules> (opti</quotesizerules>	onal) seque	ence starts,	, always empty []
<quotesizerules> (opti</quotesizerules>	onal) seque	ence ends	
<pricerangerules> (opt</pricerangerules>	ional) sequ	ence starts	S
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<pricerangerules> (optional) sequence ends</pricerangerules>			
<tradingsessionrules></tradingsessionrules>	(optional) s	sequence s	tarts, always empty []
<tradingsessionrules> (optional) sequence ends</tradingsessionrules>			
<marketsegmentgrp> sequence ends</marketsegmentgrp>			

3.1.3 Complex instrument update message

File: CIU_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

This message provides information for new or inactivated complex instruments. This message has a similar content as the instrument incremental message (II).

i. Complex instrument update Releases 1.0 - 1.2 (03/12/2012 - 22/11/2013)

Complex Instrument Update Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)					
Field name	Optional		Description		
MsgType	N	Always I	Always BP = Security Definition Update Report.		
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.			
SenderCompID	N	Unique id of a sender.			
SecurityUpdateAct	N	Intraday creation of complex instruments.			
ion		0 Add			
		1 Delete			
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.			

Complex Instrument Update Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)			
Field name	Optional	Description	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
SecurityDesc	Ν		mat depends on the type of instrument:
			epresents the product symbol
			stands for the expiration month
			ids for the short name of the instrument sub-type
		`	oducts and Instruments T7/FX and entSubTypes csv file)
			d options strategies: PROD.O.YYMMDD.IST.SEQ-NO
			andard options strategies: PROD.N.YYMMDD.SEQ-NO
			s volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO
		•	
Cocurity Typo	N I		spreads: PROD.S.MONYY.MONYY
SecurityType	N	• •	security. Always 2 = MLEG complex instrument.
SecuritySubType	Y		rd strategy type for complex instruments. See its and Instruments T7/FX and instrumentSubTypes csv
		file.	is and mistruments 1777A and mistrumentsubTypes csv
ProductComplex	N		instrument.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
<instrmtleggrp> sequence starts</instrmtleggrp>			
NoLegs	N	Number of legs involved in the complex instrument.	
LegSecurityID	N	Instrument identifier of the leg security.	
LegSecurityIDSour ce	N	Always M = Marketplace-assigned identifier.	
LegRatioQty	N	The rati	o of quantity for this individual leg relative to the
		entire n	nultileg security.
LegSide	Ν	0	Buy
		1	Sell
LegPrice	Υ		r the leg instrument. Used for the underlying leg of a
de storette « Coox » »			y Strategy
<pre><instrmtleggrp> se</instrmtleggrp></pre>	•		
<pre><marketsegmentgrp nomorketsegment<="" pre=""></marketsegmentgrp></pre>	-		1
NoMarketSegment s	N	Always 1.	
MarketSegmentID	N	Product	t identifier, e.g. 89.
ImpliedMarketIndi	N	Defines the matching method.	
cator		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.
		1	Both implied-in and implied-out. Synthetic
			matching: the instrument is considered for implied-
			in and implied-out matching.
<marketsegmentgrp> sequence ends</marketsegmentgrp>			

Complex Instrument Update Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and				
10/06/2013 – 22/11/2013)				
Field name	Optional	Optional Description		
TransactTime	N Creation time of complex instruments (nanoseconds).			

ii. Complex instrument update Release 3.0 (23/11/2015 – 18/11/2016)

Complex Instrun	nent Update	Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description		
MsgType	N	Always BP = Security Definition Update Report.		
MsgSeqNum	N	The sequence number is incremented per product across all		
		message types on a particular feed.		
SenderCompID	N	Unique id of a sender.		
SecurityUpdateAct ion	N	Intraday creation of complex instruments. Always A = Add.		
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityDesc	N	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see instrumentSubTypes csv file in Products and Instruments T7/FX) Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads:		
SecurityType	N	PROD.S.MONYY.MONYY Type of security. Always 2 = MLEG complex instrument.		
SecuritySubType	Y	Standard strategy type for complex instruments. See instrumentSubTypes csv file in <u>Products and Instruments</u> <u>T7/FX</u> .		
ProductComplex	Ν	Type of instrument.		
		0 Simple Instrument		
		1 Standard Option Strategy		
		2 Non-Standard Option Strategy		
		3 Volatility Strategy		
		4 Futures Spread		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7 Pack and Bundle		
		8 Strip		

Complex Instrument Update Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Description		
<instrmtleggrp> see</instrmtleggrp>	quence start	:S		
NoLegs	N	Numbe	r of legs involved in the complex instrument.	
LegSymbol	N	Product	identifier of the leg security.	
LegSecurityID	N	Instrum	ent identifier of the leg security.	
LegSecurityIDSour ce	N	Always	M = Marketplace-assigned identifier.	
LegRatioQty	N		o of quantity for this individual leg relative to the nultileg security.	
LegSide	N	0	Buy	
		1	Sell	
LegPrice	Υ	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy		
<instrmtleggrp> sequence ends</instrmtleggrp>				
<marketsegmentgrp< td=""><td>o> sequence</td><td>starts</td><td></td></marketsegmentgrp<>	o> sequence	starts		
NoMarketSegment s	N	Always 1.		
MarketSegmentID	Ν	Product	identifier, e.g. 89.	
ImpliedMarketIndi	N	Defines	the matching method.	
cator		0 Not implied. Direct matching: the instrument is		
			exclusively matched in its own order book.	
		1	Both implied-in and implied-out. Synthetic	
			matching: the instrument is considered for implied-	
11 1 12		in and implied-out matching.		
<marketsegmentgrp< td=""><td></td><td></td><td></td></marketsegmentgrp<>				
TransactTime	N	Creation time of complex instruments (nanoseconds).		

iii. Complex instrument update Releases 4.0 – 8.1 (21/11/2016 – 20/11/2020)

Complex Instrument Update Message – Eurex T7 Releases 4.0 – 8.1 (21/11/2016 – 20/11/2020)				
Field name	Optional	Description		
MsgType	N	Always BP = Security Definition Update Report.		
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.		
SenderCompID	N	Unique id of a sender.		
SecurityUpdateAct ion	N	Intraday creation of complex instruments. Always A = Add.		
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityDesc	N	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file)		

Complex Instrumer	nt Update M	essage – Eurex T7 Releases 4.0 – 8.1 (21/11/2016 – 20/11/2020)	
Field name	Optional	Description	
		Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO	
		Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO	
		Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO	
		Future spreads: PROD.S.MONYY.MONYY	
SecurityType	N	Type of security. Always 2 = MLEG complex instrument.	
SecuritySubType	Y	Standard strategy type for complex instruments. See	
Security Sub-type		Products and Instruments T7/FX and instrumentSubTypes csv	
		file.	
ProductComplex	N	Type of instrument.	
		0 Simple Instrument	
		1 Standard Option Strategy	
		2 Non-Standard Option Strategy	
		3 Volatility Strategy	
		4 Futures Spread	
		5 Inter-Product Spread	
		6 Standard Futures Strategy	
		7 Pack and Bundle	
		8 Strip	
		9 Flexible Instrument	
<pre><instrmtleggrp> see</instrmtleggrp></pre>	nuence starf		
NoLegs	N	Number of legs involved in the complex instrument.	
LegSymbol	Y	Product identifier of the leg security.	
Legsymbol	N since	09.	
	8.1		
LegSecurityID	N	Instrument identifier of the leg security.	
LegSecurityIDSour	N	Always M = Marketplace-assigned identifier.	
ce			
LegSecurityType	N	0 Part of a multi-leg instrument	
		1 Underlying leg	
LegRatioQty	N	The ratio of quantity for this individual leg relative to the	
		entire multileg security.	
LegSide	N	0 Buy	
		1 Sell	
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a	
		Volatility Strategy.	
<instrmtleggrp> se</instrmtleggrp>	•		
<marketsegmentgrp< td=""><td></td><td colspan="2"></td></marketsegmentgrp<>			
NoMarketSegment	N	Always 1.	
S MarketCogmontID	N I	Description of the settlement	
MarketSegmentID	N	Product identifier, e.g. 89.	
ImpliedMarketIndi	N	Defines the matching method.	
•			
cator		Not implied. Direct matching: the instrument is exclusively matched in its own order book.	

Complex Instrument Update Message – Eurex T7 Releases 4.0 – 8.1 (21/11/2016 – 20/11/2020)			
Field name	Optional	Description	
		1 Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied-in and implied-out matching.	
<marketsegmentgrp> sequence ends</marketsegmentgrp>			
TransactTime	N	Creation time of complex instruments (nanoseconds).	

iv. Complex instrument update Releases 9.0 – 10.1 (23/11/2020 – 18/11/2022)

Complex Instrument Update Message – Eurex T7 Releases 9.0 – 10.1 (23/11/2020 – 18/11/202			
Field name	Optional		Description
MsgType	N	Always B	P = Security Definition Update Report.
MsgSeqNum	N		uence number is incremented per product across all
			types on a particular feed.
SenderCompID	N		d of a sender.
SecurityUpdateAct ion	N	Intraday	creation of complex instruments. Always A = Add.
SecurityID	N		rument identifier uniquely identifies an instrument, 57800196358145.
SecurityIDSource	N	Always N	/I = Marketplace-assigned identifier.
SecurityDesc SecurityType SecuritySubType	N N Y	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Standard options strategies: PROD.O.YYMMDD.IST.SEQ-NO Non-standard options strategies: PROD.N.YYMMDD.SEQ-NO Options volatility strategies: PROD.V.YYMMDD.IST.SEQ-NO Future spreads: PROD.S.MONYY.MONYY Type of security. Always 2 = MLEG complex instrument.	
SecuritySubType	Y	Standard strategy type for complex instruments. See Products and Instruments T7/FX and instrumentSubTypes csv file.	
ProductComplex	N	Type of i	nstrument.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument

Complex Instrument Update Message – Eurex T7 Releases 9.0 – 10.1 (23/11/2020 – 18/11/2022)				
Field name	Optional	Description		
LegRatioMultiplier	Υ	Common integer multiple of the option legs for Option		
			Strategies.	
<pre><instrmtleggrp> sec</instrmtleggrp></pre>	quence start	:S		
NoLegs	N		of legs involved in the complex instrument.	
LegSymbol	N	Product i	dentifier of the leg security.	
LegSecurityID	Ν	Instrume	nt identifier of the leg security.	
LegSecurityIDSour ce	N	Always M	l = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument	
		1	Underlying leg	
LegRatioQty	N	The ratio	of quantity for this individual leg relative to the	
		entire mเ	ultileg security.	
LegSide	Ν	0	Buy	
		1	Sell	
LegPrice	Υ	Price for the leg instrument. Used for the underlying leg of a		
		Volatility Strategy.		
<pre><instrmtleggrp> sec</instrmtleggrp></pre>	quence ends	5		
<marketsegmentgrp< td=""><td>o> sequence</td><td>starts</td><td></td></marketsegmentgrp<>	o> sequence	starts		
NoMarketSegment	Ν	Always 1.		
S				
MarketSegmentID	N		dentifier, e.g. 89.	
ImpliedMarketIndi	N	Defines t	he matching method.	
cator		0	Not implied. Direct matching: the instrument is	
			exclusively matched in its own order book.	
		1	Both implied-in and implied-out. Synthetic	
			matching: the instrument is considered for	
4841-46		implied-in and implied-out matching.		
<marketsegmentgrp> sequence ends</marketsegmentgrp>				
TransactTime	N	Creation time of complex instruments (nanoseconds).		

v. Complex instrument update Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)

Complex Instrument Update Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)						
Field name	Optional	Description				
MsgType	N	Always BP = Security Definition Update Report.				
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.				
SenderCompID	N	Unique id of a sender.				
SecurityUpdateActio n	N	Intraday creation of complex instruments. Always A = Add.				
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.				
SecurityIDSource	N	Always M = Marketplace-assigned identifier.				

Complex Instrument Update Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)					
Field name	Optional	Description			
SecurityDesc	N		at depends on the type of instrument:		
		1	resents the product symbol		
		MONYY stands for the expiration month			
		IST stands for the short name of the instrument sub-type (see			
		file)	and Instruments T7/FX and instrumentSubTypes csv		
		i -	options strategies: PROD.O.YYMMDD.IST.SEQ-NO		
		ł	dard options strategies: PROD.N.YYMMDD.SEQ-NO		
		Į.	olatility strategies: PROD.V.YYMMDD.IST.SEQ-NO		
		ł -	reads: PROD.S.MONYY.MONYY		
SecurityType	N		ecurity. Always 2 = MLEG complex instrument.		
SecuritySubType	Y		strategy type for complex instruments. See Products		
	-		uments T7/FX and instrumentSubTypes csv file.		
ProductComplex	N	Type of in	strument.		
		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
		9	Flexible Instrument		
		10 Commodity Strip			
LegRatioMultiplier	Υ		integer multiple of the option legs for Option Strategies.		
LastFragment	N		whether this message is the last in a sequence of		
			that together convey a joint list of InstrmtLegGrp.		
		All messa	ges up to the last with LastFragment = 1 share the		
			t level content and an application first needs to		
			all InstrmtLeg lists before it has the complete		
<pre></pre>	ionco start		of an complex instrument.		
<pre><instrmtleggrp> sequ NoLegs</instrmtleggrp></pre>	N		of legs involved in the complex instrument.		
LegSymbol	N				
LegSecurityID	N	Product identifier of the leg security. Instrument identifier of the leg security.			
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.			
LegSecurityType	N				
LegacearityType	IN	1	Underlying leg		
LegRatioQty	N	•	of quantity for this individual leg relative to the		
Legitatioqty	1 1		iltileg security.		
LegSide	N	0	Buy		
			Sell		
L		1	1		

Complex Instrument Update Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)					
Field name	Optional	Description			
LegPrice	Υ	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy.			
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>	ience ends				
<marketsegmentgrp></marketsegmentgrp>	sequence	starts			
NoMarketSegments	N	Always 1.			
MarketSegmentID	N	Product identifier, e.g. 89.			
ImpliedMarketIndica	N	Defines the matching method.			
tor		0 Not implied. Direct matching: the instrument is exclusively matched in its own order book.			
		1 Both implied-in and implied-out. Synthetic matching: the instrument is considered for implied in and implied-out matching.			
<marketsegmentgrp></marketsegmentgrp>	<marketsegmentgrp> sequence ends</marketsegmentgrp>				
TransactTime	N	Creation time of complex instruments (nanoseconds).			

vi. Complex instrument update Releases 12.0 – 13.0 (from 20/11/2023)

Complex Instrument Update Message – Eurex T7 Releases 12.0 – 13.0 (from 20/11/2023)					
Field name	Optional	Description			
MsgType	N	Always BP = Security Definition Update Report.			
MsgSeqNum	N	The sequence number is incremented per product across all			
		message types on a particular feed.			
SenderCompID	N	Unique id of a sender.			
SecurityUpdateActio n	N	Intraday creation of complex instruments. Always A = Add.			
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.			
SecurityIDSource	N	Always M = Marketplace-assigned identifier.			
SecurityDesc	N	See Instrument snapshot message.			
		PROD represents the product symbol			
		MONYY stands for the expiration month			
		IST stands for the short name of the instrument sub-type (see			
		Products and Instruments T7/FX and instrumentSubTypes csv file)			
SecurityType	N	Type of security. Always 2 = MLEG complex instrument.			
SecuritySubType	Y	Standard strategy type for complex instruments. See Products and Instruments T7/FX and instrumentSubTypes csv file.			
ProductComplex	N	Type of instrument.			
		0 Simple Instrument			
		1 Standard Option Strategy			
		2 Non-Standard Option Strategy			
		3 Volatility Strategy			
		4 Futures Spread			
		5 Inter-Product Spread			

Complex Instrume	ent Update	Message	e – Eurex T7 Releases 12.0 – 13.0 (from 20/11/2023)	
Field name	Optional	Description		
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
		10	Commodity Strip	
		12	Non-Standard Volatility Strategy (since 12.1,	
			13/05/2024)	
LegRatioMultiplier	Y		n integer multiple of the option legs for Option	
Our atit Carlina Factor	V		/ Strategies.	
QuantityScalingFacto	Y	_	ger value that determines the lot size of orders, quotes	
r			les. Only valid for derivatives markets products that scaled simple instruments.	
LastFragment	N		s whether this message is the last in a sequence of	
			es that together convey a joint list of InstrmtLegGrp.	
		_	ages up to the last with LastFragment = 1 share the	
		same ro	ot level content and an application first needs to	
			e all InstrmtLeg lists before it has the complete	
		definitio	n of an complex instrument.	
<instrmtleggrp> sequ</instrmtleggrp>	ience start	S		
NoLegs	N	Number of legs involved in the complex instrument.		
LegSymbol	N	Product identifier of the leg security.		
LegSecurityID	N	Instrument identifier of the leg security.		
LegSecurityIDSource	N	Always N	M = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument	
		1	Underlying leg	
LegRatioQty	N	The ratio	o of quantity for this individual leg relative to the	
			nultileg security.	
LegSide	N	0	Buy	
		1	Sell	
LegPrice	Υ		the leg instrument. Used for the underlying leg of a	
<pre></pre>	iones ands		/ Strategy.	
<pre><instrmtleggrp> sequ</instrmtleggrp></pre>				
<marketsegmentgrp></marketsegmentgrp>				
NoMarketSegments MarketSegmentID	N	Always 1		
MarketSegmentID	N	Product identifier, e.g. 89.		
ImpliedMarketIndica	N		the matching method.	
tor		Not implied. Direct matching: the instrument is		
		exclusively matched in its own order book.		
		1 Both implied-in and implied-out. Synthetic match the instrument is considered for implied-in and		
			implied-out matching.	
<marketsegmentgrp></marketsegmentgrp>	seguence	ends		
TransactTime	N	Creation time of complex instruments (nanoseconds).		
	l			

3.1.4 Flexible instrument update message (available from Release 4.0 (21/11/2016))

File: FIU_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

This message provides information for new flexible instruments.

i. Flexible instrument update Releases 4.0 - 8.0 (21/11/2016 - 26/06/2020)

Flexible Instrument U	pdate Messa	ige – Eurex	x T7 Releases 4.0 – 8.0 (21/11/2016 – 26/06/2020)		
Field name	Optional		Description		
MsgType	N	Always BP = Security Definition Update Report.			
MsgSeqNum	N	The sequence number is incremented per product across			
			age types on a particular feed.		
SenderCompID	N	Unique id	d of a sender.		
SecurityUpdateAction	N	Intraday	creation of flexible instruments. Always A = Add.		
Symbol	N	FlipId / Fl	lexid.		
SecurityID	N	The instrinstrume	ument identifier uniquely identifies a flexible ent.		
SecurityIDSource	N	Always M	1 = Marketplace-assigned identifier.		
SecurityDesc	N	The form	nat depends on the type of instrument:		
			presents the product symbol		
			stands for the expiration month		
			ls for the short name of the instrument sub-type		
		•	ducts and Instruments T7/FX and		
		instrume	entSubTypes csv file)		
		Options:	OGBM FI 20140516 CS AM P 101.82 0		
		Futures:	FGBM FI 20140620 CS		
SecurityType	N	Type of s	security.		
		0	Option		
		1 Future			
ProductComplex	N	Type of instrument. Always 9 = Flexible Instrument.			
MaturityDate	N	Actual ex	piration day of the instrument (YYYYMMDD).		
StrikePrice	Υ	Strike pri	ice.		
PutOrCall	Υ	Defines i	f instrument is a put or call.		
		0	Put		
		1	Call		
OptAttribute	Υ	Version o	of an option.		
ExerciseStyle	Υ	Style fam	nily of an option.		
		0	European		
		1	American		
SettlMethod	N	Settlement type.			
		0	Cash		
		1 Physical			
<marketsegmentgrp></marketsegmentgrp>	sequence sta	arts			
NoMarketSegments	N	Always 1			
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.			

Flexible Instrument Update Message – Eurex T7 Releases 4.0 – 8.0 (21/11/2016 – 26/06/2020)					
Field name Optional Description					
<marketsegmentgrp> sequence ends</marketsegmentgrp>					
TransactTime	ansactTime N Creation time of flexible instruments (nanoseconds).				

ii. Flexible instrument update Releases 8.1 – 12.1 (from 29/06/2020)

Flexible Instrumer	t Update Me	essage – Eurex T7 Releases 8.1 – 12.1 (from 29/06/2020)		
Field name	Optional	Description		
MsgType	N	Always BP = Security Definition Update Report.		
MsgSeqNum	N	The sequence number is incremented per product across		
		all message types on a particular feed.		
SenderCompID	N	Unique id of a sender.		
SecurityUpdateAction	N	Intraday creation of flexible instruments. Always A = Add.		
SecurityID	N	The instrument identifier uniquely identifies a flexible instrument.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityDesc	N	The format depends on the type of instrument: PROD represents the product symbol MONYY stands for the expiration month IST stands for the short name of the instrument sub-type (see Products and Instruments T7/FX and instrumentSubTypes csv file) Options: OGBM FI 20140516 CS AM P 101.82 0 Futures: FGBM FI 20140620 CS		
SecurityType	N	Type of security.		
		0 Option		
		1 Future		
ProductComplex	N	Type of instrument. Always 9 = Flexible Instrument.		
MaturityDate	N	Actual expiration day of the instrument (YYYYMMDD).		
StrikePrice	Υ	Strike price.		
PutOrCall	Υ	Defines if instrument is a put or call.		
		0 Put		
		1 Call		
OptAttribute	Υ	Version of an option.		
ExerciseStyle	Υ	Style family of an option.		
		0 European		
		1 American		
SettlMethod	N	Settlement type.		
		0 Cash		
		1 Physical		
<marketsegmentgrp></marketsegmentgrp>	sequence sta	arts		
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
<marketsegmentgrp></marketsegmentgrp>	sequence en	ids		
TransactTime	N	Creation time of flexible instruments (nanoseconds).		

iii. Flexible instrument update Release 13.0 (from 18/11/2024)

Flexible Instrument Update Message – Eurex T7 Release 13.0 (from 18/11/2024)				
Field name	Optional	Description		
MsgType	N	Always BP = Security Definition Update Report.		
MsgSeqNum	N	The sequence number is incremented per product across all		
CandarCampID	N	message types on a particular feed. Unique id of a sender.		
SenderCompID		-		
SecurityUpdateAction	N		r creation of flexible instruments. Always A = Add.	
SecurityID	N	The inst instrum	rument identifier uniquely identifies a flexible ent.	
SecurityIDSource	N	Always I	M = Marketplace-assigned identifier.	
SecurityDesc	N	The form	nat depends on the type of instrument:	
			epresents the product symbol	
			stands for the expiration month	
			ds for the short name of the instrument sub-type ducts and Instruments T7/FX and	
		instrum	entSubTypes csv file)	
		Options	: OGBM FI 20140516 CS AM P 101.82 0	
		Futures:	FGBM FI 20140620 CS	
SecurityType	N	Type of	security.	
		0	Option	
		1	Future	
ProductComplex	N	Type of instrument. Always 9 = Flexible Instrument.		
MaturityDate	N	Actual expiration day of the instrument (YYYYMMDD).		
ContractDate	N	Date used to identify the instrument (YYYYMMDD).		
SecurityReferenceData	N	Date used to identify the instrument (YYYYMMDD). Same as		
Supplement		user def	ined field ContractDate.	
StrikePrice	Υ	Strike pi	rice.	
PutOrCall	Υ	Defines	if instrument is a put or call.	
		0	Put	
		1	Call	
OptAttribute	Υ	Version	of an option.	
ExerciseStyle	Υ	Style far	nily of an option.	
		0	European	
		1	American	
SettlMethod	N	Settleme	ent type.	
		0	Cash	
		1	Physical	
<marketsegmentgrp> s</marketsegmentgrp>	sequence s	tarts		
NoMarketSegments	N	Always 1.		
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.		
<marketsegmentgrp> s</marketsegmentgrp>	sequence e	nds		
TransactTime	N	Creation time of flexible instruments (nanoseconds).		

3.1.5 Scaled simple instrument update message (available from Release 12.0 (20/11/2023))

File: SSIU_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The Scaled Simple Instrument Update message provides information for new scaled simple instruments (differ from normal instruments by having a user-defined round lot size).

Scaled Simple Instrument Update Message – Eurex T7 Releases 12.0 – 13.0 (from 20/11/2023)						
Field name	Optional	Description				
MsgType	N	Always BP = Security Definition Update Report.				
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.				
SenderCompID	N	Unique i	d of a sender.			
SecurityUpdateAction	N	Intraday Always 0	creation of scaled simple instruments. = Add.			
SecurityID	N		rument identifier uniquely identifies a scale astrument.			
SecurityIDSource	N	Always N	1 = Marketplace-assigned identifier.			
SecurityDesc	N	Unique business identifier, PROD SI YYYYMMDD SI ES C/P StrikePrice VN QSF where SM is the SettlMethod (CS = Cash, PS =Physical), ES is the ExerciseStyle (EU = European, AM = American), VN the version number OptAttribute, YYYYMMDD is the ContractDate, and QSF is the QuantityScalingFacto				
SecurityType	N	0	Option			
		1	Future			
ProductComplex	N	Type of instrument. Always 11 = Scaled Simple Instrument.				
QuantityScalingFactor	N	An integer value that determines the lot size of orders, quotes and trades.				
<relatedinstrumentgrp> grou</relatedinstrumentgrp>	p starts					
RelatedSecurityID	N	The instrument identifier uniquely identifies the related simple instrument.				
RelatedSecurityIDSource	N	Always M	1 = Marketplace-assigned identifier.			
<relatedinstrumentgrp> grou</relatedinstrumentgrp>	p ends					
<marketsegmentgrp> sequen</marketsegmentgrp>	ce starts					
NoMarketSegments	N	Always 1				
MarketSegmentID	N	Product	Product identifier or product pool identifier, e.g. 89.			
<marketsegmentgrp> sequen</marketsegmentgrp>	ce ends					
TransactTime	Υ	Creation time of scaled simple instrument.				

3.1.6 Variance futures status message (available from Release 2.0 (25/11/2013))

File: VFS_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The Variance Futures Status message is used to convey information specific to variance futures instruments. During a normal day, a first initial snapshot message with the Preliminary attributes will be published at the start of day, completed later by only one new message with the Final values. In case the current business day is a holiday for the product, the status message will contain the information of the previous trading day.

i. Variance futures status Release 3.0 (23/11/2015 - 18/11/2016)

Variance Futures Status Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)					
Field name	Optional	Description			
MsgType	N	Always f = Security Status.			
MsgSeqNum	N	The sequence number is incremented per product across			
			sage types on a particular feed.		
MarketSegmentID	N		t identifier, e.g. 89.		
SecurityID	N		nent identifier, e.g. 8852.		
SecurityIDSource	N		M = Marketplace-assigned identifier.		
<clearingpriceparameters></clearingpriceparameters>	optional)				
NoClearingPriceParamete rs	N	One ta	ble for each type of business day. Always 2.		
BusinessDayType	N	0	Preceding Day		
		1	Current Day		
ClearingPriceOffset	Υ	Price c	onstant defined on the instrument level and used		
			clearing price conversion.		
VegaMultiplier	Υ		int multiplier of the Notional Vega defined on the		
		•	t level and used for the clearing quantity		
AnnualTradingBusinessD	Υ	conversion. Approximate number of trading days during one year			
ays	'	defined as a constant on the product level and used for			
		the calculation of RealisedVariance.			
TotalTradingBusinessDay	Υ	Total number of trading days of the instrument, including			
S		the first and the last trading day, which is one day before			
		the expiration.			
TradingBusinessDays	Υ	Total number of trading days already passed since the introduction of the instrument.			
StandardVariance	Υ	Used as a variance reference for the trading price			
			sion and the settlement price calculation. The		
			rd variance is set to the implied volatility at the end		
			first trading day.		
		It is provided during the first trading day when			
		•	eters are final and then remains unchanged for the the trading days.		
RelatedClosePrice	Υ		g price of the underlying on the product level and		
		_	calculate the realised variance. Also provided for		
		previous day.			
RealisedVariance	Υ	Calculated from all underlying closing prices since			
			uction of the instrument adjusted by		
			TradingBusinessDays. Also provided for previous		
		day.			

Variance Futures St	atus Messa	ge – Eui	rex T7 Release 3.0 (23/11/2015 – 18/11/2016)	
Field name	Optional		Description	
InterestRate	Y	Interest rate till the instrument expiration interpolated from an interest curve. It is used to calculate the corresponding DiscountFactor till expiration. Also provided for previous day.		
DiscountFactor	Υ		ited from the corresponding InterestRate till ion interpolated. Also provided for previous day.	
ARMVM	Y	Accumulated return on modified variation margin represents the economic cost of the variation margin from one trading day to the next. Also provided for previous day.		
OvernightInterestRate	Y	Short term interest rate used for the calculation of the next day ARMVM.		
Volatility	Y	Implied volatility that has been used to calculate SettlPrice. On the first trading day it is the base for StandardVariance of the instrument. Represents trading notation of SettlPrice and is only provided for previous day.		
SettlPrice	Y	Settlement price in clearing notation. Only provided for previous day.		
CalculationMethod	Y	Indicates whether the automatic calculation of the parameters has been disabled and parameters have been manually defined. Intraday update is possible at any time. 0 Automatic 1 Manual		
<clearingpriceparameters< td=""><td>> sequence</td><td>ends</td><td></td></clearingpriceparameters<>	> sequence	ends		

ii. Variance futures status Releases 4.0 - 10.0 (21/11/2016 - 24/06/2022)

Variance Futures Status Message – Eurex Releases 4.0 – 10.0 (21/11/2016 – 24/06/2022)				
Field name	Optiona I	Description		
MsgType	Ν	Always	s f = Security Status.	
MsgSeqNum	N		equence number is incremented per product sall message types on a particular feed.	
MarketSegmentID	N	Produ	ct identifier, e.g. 89.	
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityType	N	Always 3 = Variance Futures.		
<clearingpriceparameters> sequence starts</clearingpriceparameters>				
NoClearingPriceParamet ers	N	One table for each type of business day. Always 2.		
BusinessDayType	N	0	Preceding Day	
		1	Current Day	
ClearingPriceOffset	Y	Price constant defined on the instrument level and used for the clearing price conversion.		

Variance Futures Statu	s Message	– Eurex Releases 4.0 – 10.0 (21/11/2016 – 24/06/2022)
Field name	Optiona l	Description
VegaMultiplier	Y	Constant multiplier of the Notional Vega defined on the product level and used for the clearing quantity conversion.
AnnualTradingBusiness Days	Y	Approximate number of trading days during one year defined as a constant on the product level and used for the calculation of RealizedVariance.
TotalTradingBusinessDa ys	Y	Total number of trading days of the instrument, including the first and the last trading day, which is one day before the expiration.
TradingBusinessDays	Y	Total number of trading days already passed since the introduction of the instrument.
StandardVariance	Y	Used as a variance reference for the trading price conversion and the settlement price calculation. The standard variance is set to the implied volatility at the end of the first trading day. It is provided during the first trading day when parameters are final and then remains unchanged for the rest of the trading days.
RelatedClosePrice	Y	Closing price of the underlying on the product level and used to calculate the realized variance. Also provided for previous day.
RealizedVariance	Y	Calculated from all underlying closing prices since the introduction of the instrument adjusted by AnnualTradingBusinessDays. Also provided for previous day.
RiskFreeRate	Y	Interest rate till the instrument expiration interpolated from an interest curve. It is used to calculate the corresponding DiscountFactor till expiration. Also provided for previous day.
DiscountFactor	Y	Calculated from the corresponding RiskFreeRate till expiration interpolated. Also provided for previous day.
AccumulatedReturnModi fiedVariationMargin	Y	Accumulated return on modified variation margin (ARMVM) represents the economic cost of the variation margin from one trading day to the next. Also provided for previous day.
OvernightInterestRate	Y	Short term interest rate used for the calculation of the next day ARMVM.
Volatility	Y	Implied volatility that has been used to calculate SettlPrice. On the first trading day it is the base for StandardVariance of the instrument. Represents trading notation of SettlPrice and is only provided for previous day.
ClearingSettlPrice	Υ	Settlement price in clearing notation. Only provided for previous day.
CalculationMethod	Y	Indicates whether the automatic calculation of the parameters has been disabled and parameters have

Variance Futures Status Message – Eurex Releases 4.0 – 10.0 (21/11/2016 – 24/06/2022)			
Field name	Optiona I	Description	
		been manually defined. Intraday update is possible at any time.	
		0 Automatic	
		1 Manual	
<clearingpriceparameters> sequence ends</clearingpriceparameters>			

iii. Variance futures status Releases 10.1 – 13.0 (from 27/06/2022)

Variance Futures Sta	itus Messa	ge – Eurex T7 Releases 10.1 – 13.0 (from 27/06/2022)		
Field name	Optional	Description		
MsgType	N	Always f = Security Status.		
MsgSeqNum	N	The sequence number is incremented per product across		
14 1 15 115	.	all message types on a particular feed.		
MarketSegmentID	N	Product identifier, e.g. 89.		
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityType	N	Always 3 = Variance Futures.		
<clearingpriceparameters< td=""><td>> sequence</td><td>starts</td></clearingpriceparameters<>	> sequence	starts		
NoClearingPriceParamete rs	N	One table for each type of business day. Always 2.		
BusinessDayType	N	0 Preceding Day		
		1 Current Day		
ClearingPriceOffset	Υ	Price constant defined on the instrument level and used		
		for the clearing price conversion.		
VegaMultiplier	Y	Constant multiplier of the Notional Vega defined on the product level and used for the clearing quantity conversion.		
AnnualTradingBusinessD ays	Y	Approximate number of trading days during one year defined as a constant on the product level and used for the calculation of RealizedVariance.		
TotalTradingBusinessDay s	Y	Total number of trading days of the instrument, including the first and the last trading day, which is one day before the expiration.		
TradingBusinessDays	Y	Total number of trading days already passed since the introduction of the instrument.		
StandardVariance	Y	Used as a variance reference for the trading price conversion and the settlement price calculation. The standard variance is set to the implied volatility at the end of the first trading day. It is provided during the first trading day when parameters are final and then remains unchanged for the rest of the trading days.		
RelatedClosePrice	Y	Closing price of the underlying on the product level and used to calculate the realized variance. Also provided for previous day.		

Variance Futures Status Message – Eurex T7 Releases 10.1 – 13.0 (from 27/06/2022)					
Field name	Optional		Description		
RealizedVariance	Y	Calculated from all underlying closing prices since the introduction of the instrument adjusted by AnnualTradingBusinessDays. Also provided for previous day.			
Volatility	Y	Implied volatility that has been used to calculate SettlPrice. On the first trading day it is the base for StandardVariance of the instrument. Represents trading notation of SettlPrice and is only provided for previous day.			
ClearingSettlPrice	Y	Settlement price in clearing notation. Only provided for previous day.			
CalculationMethod	Y	Indicates whether the automatic calculation of the parameters has been disabled and parameters have been manually defined. Intraday update is possible at ar time. O Automatic 1 Manual			
<clearingpriceparameters> sequence ends</clearingpriceparameters>					

3.1.7 Total return futures status message (available from Release 4.0 (21/11/2016))

File: TRFS_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The Total Return Futures Status message is used to convey information specific to total return futures instruments.

i. Total return futures status Releases 4.0 - 10.1 (21/11/2016 - 18/11/2022)

Total Return Futures Status Message – Eurex T7 Releases 4.0 – 10.1 (21/11/2016 – 18/11/2022)				
Field name	Optional	Description		
MsgType	N	Always 1	f = Security Status.	
MsgSeqNum	N	The seq	uence number is incremented per product	
		across a	Ill message types on a particular feed.	
MarketSegmentID	Ν	Product	identifier, e.g. 89.	
SecurityID	N	Instrum	ent identifier, e.g. 8852.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityType	N	Always 4 = Total Return Futures.		
PriorSettlPrice	N	Daily settlement price of the previous day in trading		
		notation (TRF spread).		
SettlPrice	Υ	Daily settlement price of the current day in trading		
		notation (TRF spread).		
<clearingpriceparameters< td=""><td>> sequence :</td><td>starts</td><td></td></clearingpriceparameters<>	> sequence :	starts		
NoClearingPriceParamet	N	Two tables for previous and current day. Always 2.		
ers				
BusinessDayType	Ν	0	Preceding Day	
		1	Current Day	

Total Return Futures Statu	ıs Message -	- Eurex T7 Releases 4.0 – 10.1 (21/11/2016 – 18/11/2022)
Field name	Optional	Description
AnnualCalendarDays	Υ	Annualisation Factor, a constant value that represents the number of calendar days during one year as applied in the calculations.
RemainingCalendarDays	Y	Days to maturity, number of calendar days between the current day settlement date and the instrument expiration settlement date. Used for the trade price conversion from trading to clearing notation.
OvernightInterestRate	Y	Funding rate, used for the funding calculation of the current day. Represents the overnight or the periodic interest rate established on the previous day. Becomes available in the morning before trading starts.
CurrentPaymentParame ter	Y	Daily funding, calculated from the funding rate applied to the previous day underlying close price.
AccruedPaymentParame ter	Υ	Accrued funding, accumulated from the daily fundings since the product launch. Used for the trade price conversion from trading to clearing notation.
RelatedIndexValue	Y	Distribution index, defined for the current day. Becomes available in the morning before trading starts.
CurrentCollectionParam eter	Y	Daily distribution, calculated from the difference between the current and the previous day distribution index.
AccruedCollectionParam eter	Y	Accrued distribution, accumulated from the daily distributions since the product launch. Used for the trade price conversion from trading to clearing notation.
RelatedClosePrice	Y	For BusinessDayType 0 = Preceding Day: The previous day's underlying index close value. It is used as preliminary index value for the trade price conversion from trading to clearing notation, before the current day's index close value is known. For BusinessDayType 1 = Current Day: The current day's underlying index close value. Once it is known, it is used as final index value for the trade price
<clearingpriceparameters< td=""><td>> seguence</td><td>conversion from trading to clearing notation.</td></clearingpriceparameters<>	> seguence	conversion from trading to clearing notation.

ii. Total return futures status Releases 11.0 - 12.0 (21/11/2022 - 10/05/2024)

Total Return Futures Status Message – Eurex T7 Releases 11.0 – 12.0 (21/11/2022 – 10/05/2024)			
Field name	Optional	Description	
MsgType	Ν	Always f = Security Status.	
MsgSeqNum	N	The sequence number is incremented per product across	
		all message types on a particular feed.	
MarketSegmentID	N	Product identifier, e.g. 89.	
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	

Total Return Futures Statu	s Message	– Eurex T7 Releases 11.0 – 12.0 (21/11/2022 – 10/05/2024)		
Field name	Optional	Description		
SecurityType	Ν	Always 4 = Total Return Futures.		
PriorSettlPrice	N	Daily settlement price of the previous day in trading		
		notation (TRF spread).		
SettlPrice	Υ	Daily settlement price of the current day in trading		
		notation (TRF spread).		
<clearingpriceparameters< td=""><td>> sequence</td><td>starts</td></clearingpriceparameters<>	> sequence	starts		
NoClearingPriceParamete rs	N	Two tables for previous and current day. Always 2.		
BusinessDayType	N	0 Preceding Day		
, , ,		1 Current Day		
AnnualCalendarDays	Υ	Annualisation Factor, a constant value that represents the		
7 mindarearemaar Bays	•	number of calendar days during one year as applied in the calculations.		
RemainingCalendarDays	Y	Days to maturity, number of calendar days between the current day settlement date and the instrument expiration settlement date. Used for the trade price conversion from trading to clearing notation.		
OvernightInterestRate	Y	Funding rate, used for the funding calculation of the current day. Represents the overnight or the periodic interest rate established on the previous day. Becomes available in the morning before trading starts.		
CurrentPaymentParamet er	Υ	Daily funding, calculated from the funding rate applied to the previous day underlying close price.		
AccruedPaymentParamet er	Y	Accrued funding, accumulated from the daily fundings since the product launch. Used for the trade price conversion from trading to clearing notation.		
RelatedIndexValue	Υ	Distribution index, defined for the current day. Becomes available in the morning before trading starts.		
CurrentCollectionParame ter	Υ	Daily distribution, calculated from the difference between the current and the previous day distribution index.		
AccruedCollectionParame ter	Y	Accrued distribution, accumulated from the daily distributions since the product launch. Used for the trade price conversion from trading to clearing notation.		
CurrentAccruedInterestA mt	Y	Coupon payment, for which the coupon period is ongoing, multiplied by the ratio of the already passed time of the coupon period and the entire coupon period.		
RelatedClosePrice <clearingpriceparameters></clearingpriceparameters>	Y	For BusinessDayType 0 = Preceding Day: The previous day's underlying close price. It is used as preliminary underlying price for the trade price conversion from trading to clearing notation, before the current day's underlying close price is known. For BusinessDayType 1 = Current Day: The current day's underlying close price. Once it is known, it is used as final underlying price for the trade price conversion from trading to clearing notation.		

iii. Total return futures status Releases 12.1 – 13.0 (from 13/05/2024)

Field name	Optional	Sage – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024) Description		
MsgType	N	Always f = Security Status.		
MsgSeqNum	N	The sequence number is incremented per product across		
0 1		all message types on a particular feed.		
MarketSegmentID	N	Product identifier, e.g. 89.		
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityType	N	Always 4 = Total Return Futures.		
PriorSettlPrice	N	Daily settlement price of the previous day in trading notation (TRF spread).		
SettlPrice	Y	Daily settlement price of the current day in trading notation (TRF spread).		
<clearingpriceparameters< td=""><td>> sequence</td><td>starts</td></clearingpriceparameters<>	> sequence	starts		
NoClearingPriceParamete rs	N	Two tables for previous and current day. Always 2.		
BusinessDayType	N	0 Preceding Day		
		1 Current Day		
AnnualCalendarDays	Υ	Annualisation Factor, a constant value that represents the		
		number of calendar days during one year as applied in the calculations.		
RemainingCalendarDays	Υ	Days to maturity, number of calendar days between the current day settlement date and the instrument		
		expiration settlement date. Used for the trade price		
OvernightInterestDate	Y	conversion from trading to clearing notation.		
OvernightInterestRate	Y	Funding rate, used for the funding calculation of the current day. Represents the overnight or the periodic		
		interest rate established on the previous day. Becomes		
		available in the morning before trading starts.		
CurrentPaymentParamet	Υ	Daily funding, calculated from the funding rate applied to		
er		the previous day underlying close price.		
AccruedPaymentParamet	Υ	Accrued funding, accumulated from the daily fundings		
er		since the product launch. Used for the trade price		
		conversion from trading to clearing notation.		
RelatedIndexValue	Y	Distribution index, defined for the current day. Becomes		
Comment Callertian Danier		available in the morning before trading starts.		
CurrentCollectionParame	Y	Daily distribution, calculated from the difference between		
ter AccruedCollectionParame	Y	the current and the previous day distribution index. Accrued distribution, accumulated from the daily		
ter	1	distributions since the product launch. Used for the trade		
		price conversion from trading to clearing notation.		
CurrentAccruedInterestA	Υ	Coupon payment, for which the coupon period is		
mt		ongoing, multiplied by the ratio of the already passed		
		time of the coupon period and the entire coupon period.		
RelatedClosePrice	Υ	For BusinessDayType 0 = Preceding Day: The previous		
		day's underlying close value. It is used as preliminary		
		underlying price for the trade price conversion from		

Total Return Futures Status Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)				
Field name	Optional	Description		
		trading to clearing notation, before the current day's final underlying price is known.		
		For BusinessDayType 1 = Current Day: The current day's final underlying price for the trade price conversion from trading to clearing notation. For most TRF products, it is		
			derlying's close price of the current day.	
ConversionMode	Y	This attribute allows to distinguish between the different modes regarding the trade price conversion from trading notation to clearing notation.		
		0 Initial		
		1 Preliminary		
		2	Final	
ConversionModeQualifier	Y	This attribute allows to distinguish between an early and a late preliminary conversion mode, for TRF products with an intermediate TRF parameter maintenance. 0 Early		
		1	Late	
<clearingpriceparameters> sequence ends</clearingpriceparameters>				

3.1.8 Trade at reference price status message (available from Release 5.0 (19/06/2017))

File: TARPS_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The Trade At Reference Price Status message is used to convey information specific to trade at reference price instruments.

Trade At Reference Price status Message – Eurex T7 Releases 6.0 – 13.0 (from 04/12/2017)			
Field name	Optional	Description	
MsgType	N	Always f = Security Status.	
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.	
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.	
SecurityID	N	The instrument identifier uniquely identifies a flexible instrument.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
SecurityType	N	Type of instrument. Always 7 = Trade At Reference Price.	
<clearingpriceparameters> sequence starts</clearingpriceparameters>			
NoClearingPricePar ameters	N	Two tables for previous and current day. Always 2.	
BusinessDayType	N	0	Preceding Day
		1	Current Day
ClearingPriceOffset	Y	Price constant defined on the product level and used for the clearing price conversion.	
RelatedClosePrice	Y	The preliminary reference price is published with BusinessDayType set to Preceding Day, although it may	

Trade At Reference Price status Message – Eurex T7 Releases 6.0 – 13.0 (from 04/12/2017)						
Field name	Optional Description					
	change on the current day. The final reference price is					
	published with BusinessDayType set to Current Day.					
<clearingpriceparameters> sequence ends</clearingpriceparameters>						

3.2 Trading state data messages

3.2.1 Product state change message

File: PSC_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The product state change message provides permanent updates on the trading state for a particular product.

i. Product state change Releases 1.0 - 3.0 (03/12/2012 - 18/11/2016)

Product State Change Message – Eurex T7 Releases 1.0 – 3.0 (between 03/12/2012 and				
10/06/2013 – 18/11/2016)				
Field name	Optional	Description		
MsgType	N	Always h = Trading Session Status.		
MsgSeqNum	N		quence number is incremented per product across	
			ssage types on a particular feed.	
SenderCompID	N		e id of a sender.	
MarketSegmentID	N	Produ	ct identifier, e.g. 89.	
TradingSessionID	N	0	Day	
		1	Morning	
		2	Evening	
		3	Holiday	
TradingSessionSubID	N	0	Pre-Trading	
		1	Trading	
		2	Closing	
		3 Post-Trading 4 Quiescent		
		Only for quiescent product states, the field		
			gSessionID must be evaluated additionally to	
			nine the actual product state.	
			gSessionSubID=4 and TradingSessionID = 1	
			tes the product state Start of Day, TradingSessionID	
			d of Day, TradingSessionID = 0 Halt and	
TradSesStatus	N	Tradin 0	gSessionID = 3 Holiday. Halted	
Trausessialus	IN			
		1	Open	
		2	Closed	
FastMarketIndicator	N		tes if product is in the state Fast Market.	
		0	No	
		1	Yes	
TransactTime	N	(nanos	seconds)	

ii. Product state change Release 4.0 (21/11/2016 - 16/06/2017)

Product State Change Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optiona I	Description		
MsgType	N	Always h = Trading Session Status.		
MsgSeqNum	N		equence number is incremented per product sall message types on a particular feed.	
SenderCompID	N		e id of a sender.	
MarketSegmentID	N	Produ	ct identifier, e.g. 89.	
TradingSessionID	N	0	Day	
		1	Morning	
		2	Evening	
		3	After Hours	
		4	Holiday	
TradingSessionSubID	N	0	Pre-Trading	
		1	Trading	
		2	Closing	
		3	Post-Trading	
		4 Quiescent		
		Only for quiescent product states, the field TradingSessionID must be evaluated additionally to determine the actual product state. TradingSessionSubID=4 and TradingSessionID = 1 indicates the product state Start of Day, TradingSessionID = 2 End of Day, TradingSessionID = 0 Halt and TradingSessionID = 3 Holiday.		
TradSesStatus	N	0	Halted	
		1	Open	
		2	Closed	
FastMarketIndicator	Ν	Indica	tes if product is in the state Fast Market.	
		0	No	
		1	Yes	
TransactTime	N		seconds)	
TESTradSesStatus	Υ	0	Halted	
		1	Open	
		2	Closed	
		3	Pre-Close	

iii. Product state change Releases 6.0 – 13.0 (from 04/12/2017)

Product State Change Message – Eurex T7 Releases 6.0 – 13.0 (from 04/12/2017)					
Field name	Optiona Description				
MsgType	N	Always h = Trading Session Status.			

Product State Change Message – Eurex T7 Releases 6.0 – 13.0 (from 04/12/2017)				
Field name	Optiona I	Description		
MsgSeqNum	N	The sequence number is incremented per product		
		across all message types on a particular feed.		
SenderCompID	N		e id of a sender.	
MarketSegmentID	N	Produ	ct identifier, e.g. 89.	
TradingSessionID	N	0	Day	
		1	Morning	
		2	Evening	
		3	After Hours	
		4	Holiday	
TradingSessionSubID	N	0	Pre-Trading	
		1	Continuous	
		2	Closing	
		3	Post-Trading	
		5	Quiescent	
		Only f	or quiescent product states, the field	
		Tradin	gSessionID must be evaluated additionally to	
		determine the actual product state.		
		TradingSessionSubID=5 and TradingSessionID = 1		
		indicates the product state Start of Day,		
			gSessionID = 2 End of Day, TradingSessionID = 0 radingSessionID = 3 Post End of Day and	
			radingsessionID = 5 Post End of Day and igSessionID = 4 Holiday.	
TradSesStatus	N	0	Halted	
		1	Open	
		2	Closed	
MarketCondition	Υ	0	Normal	
Warketeorialdori		1	Stressed	
FastMarketIndicator	N		tes if product is in the state Fast Market.	
		0	No	
		1	Yes	
TransactTime	N	(nanos	seconds)	
TESTradSesStatus	Υ	0	Halted	
		1	Open	
		2	Closed	
		3	Pre-Close	

3.2.2 Mass instrument state change message

File: MISC_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The mass instrument state change message provides the state information for all instruments of a certain instrument type within a product. Where not all indicated

instruments are affected by the new state, the exception list (SecMassStatGrp) is populated with one entry for each such instrument.

i. Mass instrument state change Releases 1.0 – 1.2 (03/12/2012 – 22/11/2013)

Mass Instrument State	_	_	rex T7 Releases 1.0 – 1.2 (between 03/12/2012	
		10/06/201	3 – 22/11/2013)	
Field name	Optional	Description		
MsgType	N	Always CO = Security Mass Status.		
MsgSeqNum	N	The sequence number is incremented per product		
s I s ID	N 1		I message types on a particular feed.	
SenderCompID	N		d of a sender.	
MarketSegmentID	N		identifier, e.g. 89.	
InstrumentScopeProdu	N		ent type of affected instruments.	
ctComplex		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
SecurityMassTradingSta	Ν	0	Closed	
tus		1	Restricted	
		2	Book	
		3	Continuous	
		4	Opening Auction	
		5	Opening Auction Freeze	
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9 Circuit Breaker Auction Freeze 10 Closing Auction		
		11	Closing Auction Freeze	
FastMarketIndicator	N		s if product is in the state Fast Market. This	
		indicator refers to a product but is provided on		
		instrument level.		
		0	No	
		1	Yes	
TransactTime	N	Time wh	en request was processed by the matcher	
		(nanosed	conds).	
<secmassstatgrp> (optio</secmassstatgrp>	nal) sequen	ce starts		
NoRelatedSym	N	Number	of instruments in the exception list.	
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
SecurityStatus	N	0	Active	
		1	Expired	
		2	Suspended	
SecurityTradingStatus	N	0	Closed	
, 0		1	Restricted	

Mass Instrument State Change Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)			
Field name	Optional	Description	
		2 Book	
		3	Continuous
		4	Opening Auction
		5 Opening Auction Freeze6 Intraday Auction	
		7	Intraday Auction Freeze
		8	Circuit Breaker Auction
		9	Circuit Breaker Auction Freeze
		10	Closing Auction
		11	Closing Auction Freeze
<secmassstatgrp> seque</secmassstatgrp>	<secmassstatgrp> sequence ends</secmassstatgrp>		

ii. Mass instrument state change Release 3.0 (23/11/2015 – 18/11/2016)

Mass Instrument State Change Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Description		
MsgType	N	Always CO = Security Mass Status.		
MsgSeqNum	N		uence number is incremented per product across age types on a particular feed.	
SenderCompID	N		d of a sender.	
MarketSegmentID	N	-	identifier, e.g. 89.	
InstrumentScopeProduct	N		ent type of affected instruments.	
Complex		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8 Strip		
SecurityMassTradingStat	N	0	Closed	
us		1	Restricted	
		2	Book	
		3	Continuous	
		4	Opening Auction	
		5	Opening Auction Freeze	
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9	Circuit Breaker Auction Freeze	
		10	Closing Auction	

Mass Instrument State Change Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Description		
		11	Closing Auction Freeze	
FastMarketIndicator	N		s if product is in the state Fast Market. This	
			r refers to a product but is provided on	
			ent level.	
		0	No	
		1	Yes	
TransactTime	N	Time wh (nanose	en request was processed by the matcher conds).	
<secmassstatgrp> (option</secmassstatgrp>	al) sequen	ce starts		
NoRelatedSym	N	Number	of instruments in the exception list.	
SecurityID	N	Instrum	ent identifier, e.g. 8852.	
SecurityIDSource	N	Always N	ท = Marketplace-assigned identifier.	
SecurityStatus	N	0	Active	
		1	Inactive	
		2	Expired	
		3	Suspended	
SecurityTradingStatus	N	0	Closed	
		1	Restricted	
		2	Book	
		3	Continuous	
		4	Opening Auction	
		5	Opening Auction Freeze	
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9	Circuit Breaker Auction Freeze	
		10	Closing Auction	
		11	Closing Auction Freeze	
<secmassstatgrp> sequer</secmassstatgrp>	nce ends			

iii. Mass instrument state change Release 4.0 (21/11/2016 - 16/06/2017)

Mass Instrument State Change Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optional	Description		
MsgType	N	Always	s CO = Security Mass Status.	
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.		
SenderCompID	N	Unique id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.		
InstrumentScopeProduc	N	Instrument type of affected instruments.		
tComplex		0 Simple Instrument		
		1 Standard Option Strategy		
		2	Non-Standard Option Strategy	

Mass Instrument State Change Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optional		Description	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
SecurityMassTradingStat	Υ	0	Closed	
us		1	Restricted	
		2	Book	
		3	Continuous	
		4	Opening Auction	
		5	Opening Auction Freeze	
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9	Circuit Breaker Auction Freeze	
		10	Closing Auction	
		11	Closing Auction Freeze	
SecurityMassTradingEve	Υ	Always	s empty.	
nt				
FastMarketIndicator	N		tes if product is in the state Fast Market. This	
			tor refers to a product but is provided on	
		instrument level.		
		0	No	
Tues a setT'es a	N.I.	1	Yes	
TransactTime	N		when request was processed by the matcher seconds).	
<secmassstatgrn> (ontion</secmassstatgrn>	al) seguence		when not all indicated instruments are affected	
by the new state	iai) sequeries	c starts,	when not an indicated instruments are affected	
NoRelatedSym	N	Numb	er of instruments in the exception list of	
			ments that have a different instrument state.	
SecurityID	N	Instrui	ment identifier, e.g. 8852.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
	1		<u> </u>	
SecurityStatus	N	0	Active	
SecurityStatus				
SecurityStatus		0	Active	
SecurityStatus		0	Active Inactive	
SecurityStatus SecurityTradingStatus		0 1 2	Active Inactive Expired	
	N	0 1 2 3	Active Inactive Expired Suspended	
	N	0 1 2 3	Active Inactive Expired Suspended Closed	
	N	0 1 2 3 0	Active Inactive Expired Suspended Closed Restricted	
	N	0 1 2 3 0 1 2	Active Inactive Expired Suspended Closed Restricted Book	

Mass Instrument State	Mass Instrument State Change Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)			
Field name	Optional	Description		
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9	Circuit Breaker Auction Freeze	
		10	Closing Auction	
		11	Closing Auction Freeze	
SecurityTradingEvent	Υ	Always empty.		
TESSecurityStatus	Υ	0	Active	
		1	Inactive	
		2	Expired	
		3	Suspended	
<secmassstatgrp> sequence ends</secmassstatgrp>				

iv. Mass instrument state change Releases 6.0 - 6.1 (04/12/2017 - 30/11/2018)

Mass Instrument State Change Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)				
Field name	Optional	Description		
MsgType	N	Always CO = Security Mass Status.		
MsgSeqNum	N		quence number is incremented per product	
			all message types on a particular feed.	
SenderCompID	N	<u> </u>	e id of a sender.	
MarketSegmentID	N		ct identifier, e.g. 89.	
InstrumentScopeProduct	N	Instrur	ment type of affected instruments.	
Complex		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7 Pack and Bundle		
		8	Strip	
		9	Flexible Instrument	
SecurityMassTradingStat	Υ	Empty	for flexible instruments.	
us		1	Closed	
		2	Restricted	
		3	Book	
		4	Continuous	
		5	Opening Auction	
		6	Opening Auction Freeze	
		7	Intraday Auction	
		8	Intraday Auction Freeze	

Mass Instrument Sta	ite Change N	_	- Eurex T7 Releases 6.0 - 6.1 (04/12/2017 - 1/2018)
Field name	Optional		Description
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
MassMarketCondition	N	0	Normal
		1	Stressed
FastMarketIndicator	N	indicat	res if product is in the state Fast Market. This or refers to a product but is provided on ment level.
		0	No
		1	Yes
SecurityMassTradingEven t	Y	Always	s empty.
TransactTime	N		when request was processed by the matcher seconds).
<secmassstatgrp> (option by the new state</secmassstatgrp>	al) sequence	e starts,	when not all indicated instruments are affected
NoRelatedSym	N	Numb	er of instruments in the exception list of
			nents that have a different instrument state.
SecurityID	N	Instrur	nent identifier, e.g. 8852.
SecurityIDSource	N	Always	M = Marketplace-assigned identifier.
SecurityStatus	N	0	Active
		1	Inactive
		2	Expired
		3	Suspended
		5	Pending deletion (since 6.1), used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change essages.
SecurityTradingStatus	Υ	Empty	for flexible instruments.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
MarketCondition	N	0	Normal

Mass Instrument State Change Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)				
Field name	Optional	Description		
		1 Stressed		
SecurityTradingEvent	Υ	Always empty.		
TESSecurityStatus	Υ	0 Active		
		1 Inactive		
		2 Expired		
		3	Suspended	
<secmassstatgrp> sequence ends</secmassstatgrp>				

v. Mass instrument state change Releases 7.0 – 7.1 (03/12/2018 – 15/11/2019)

Mass Instrument State Change Message – Eurex T7 Releases 7.0 – 7.1 (03/12/2018 – 15/11/2019)				
Field name	Optional		Description	
MsgType	Ν	Always	s CO = Security Mass Status.	
MsgSeqNum	N		quence number is incremented per product	
			all message types on a particular feed.	
SenderCompID	N		e id of a sender.	
MarketSegmentID	N		ct identifier, e.g. 89.	
InstrumentScopeProduc	Ν	Instrui	ment type of affected instruments.	
tComplex		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
SecurityMassTradingStat	Υ	Empty for flexible instruments.		
us		1 Closed		
		2	Restricted	
		3	Book	
		4	Continuous	
		5	Opening Auction	
		6	Opening Auction Freeze	
		7	Intraday Auction	
		8	Intraday Auction Freeze	
		9	Circuit Breaker Auction	
		10	Circuit Breaker Auction Freeze	
		11	Closing Auction	
		12	Closing Auction Freeze	

Mass Instrument Sta	ate Change N	_	e – Eurex T7 Releases 7.0 – 7.1 (03/12/2018 – 1/2019)
Field name	Optional		Description
		15	Pre Call
		16	Call
MassMarketCondition	N	0	Normal
		1	Stressed
FastMarketIndicator	N	Indicates if product is in the state Fast Market. The indicator refers to a product but is provided on instrument level.	
		0	No
		1	Yes
SecurityMassTradingEve nt	Y	Alway	s empty.
TransactTime	N		when request was processed by the matcher seconds).
<secmassstatgrp> (option</secmassstatgrp>	nal) sequence	<u> </u>	when not all indicated instruments are affected
by the new state			
NoRelatedSym	N		per of instruments in the exception list of
			ments that have a different instrument state.
SecurityID	N		ment identifier, e.g. 8852.
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
SecurityStatus	N	0	Active
		1	Inactive
		2	Expired
		3	Knocked-Out
		4	Knock-Out Revoked
		5	Suspended
		7	Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change essages.
		8	Knocked-Out And Suspended
SecurityTradingStatus	Υ	Empty	for flexible instruments.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze

Mass Instrument State Change Message – Eurex T7 Releases 7.0 – 7.1 (03/12/2018 – 15/11/2019)				
Field name	Optional		Description	
		15	Pre Call	
		16	Call	
MarketCondition	N	0	Normal	
		1	Stressed	
SecurityTradingEvent	Υ	Always empty.		
SoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).		
		0	Not sold out	
		1	Sold out	
TESSecurityStatus	Υ	0	Active	
		1	Inactive	
		2	Expired	
		5	Suspended	
<secmassstatgrp> sequence ends</secmassstatgrp>				

vi. Mass instrument state change Releases 8.0 – 9.1 (18/11/2019 – 19/11/2021)

Mass Instrument State Change Message – Eurex T7 Releases 8.0 – 9.1 (18/11/2019 – 19/11/2021)				
Field name	Optional		Description	
MsgType	N	Alway	s CO = Security Mass Status.	
MsgSeqNum	N		equence number is incremented per product	
			s all message types on a particular feed.	
SenderCompID	N	Uniqu	e id of a sender.	
MarketSegmentID	N	Produ	ct identifier, e.g. 89.	
InstrumentScopeProduc	N	Instru	ment type of affected instruments.	
tComplex		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4 Futures Spread		
		5 Inter-Product Spread		
		6 Standard Futures Strategy		
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
SecurityMassStatus	N	The in	strument status of all affected instruments.	
		0	Active	
		1	Inactive	
		2	Expired	
		3	Knocked-Out, only applicable in trading model	
			Continuous Auction Issuer.	

Mass Instrument Sta	ite Change N	_	e – Eurex T7 Releases 8.0 – 9.1 (18/11/2019 –	
Eleld a con-	0 - 1 1	19/1	1/2021)	
Field name	Optional		Description Live In Control of the Indian In	
		4	Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer.	
		5		
			Suspended	
		7	Pending deletion, used when the last trading date is exceeded and the instrument will be	
			deleted soon. Those instruments might	
			become 0 = Active again intraday via Market	
			Data intraday State Change essages.	
		8	Knocked-Out And Suspended, only applicable in	
			trading model Continuous Auction Issuer.	
SecurityMassTradingStat	Υ	Empty	of for flexible instruments.	
us		1	Closed	
		2	Restricted	
		3	Book	
		4	Continuous	
		5	Opening Auction	
		6	Opening Auction Freeze	
		7	Intraday Auction	
		8		
			Intraday Auction Freeze	
		9	Circuit Breaker Auction	
		10	Circuit Breaker Auction Freeze	
		11	Closing Auction	
		12	Closing Auction Freeze	
		15	Pre Call, applicable for trading model	
			Continuous Auction Issuer and Specialist only.	
		16	Call, applicable for trading model Continuous Auction Issuer only.	
		17	Freeze, applicable for trading model	
		''	Continuous Auction Specialist only.	
MassMarketCondition	N	0	Normal	
		1	Stressed	
FastMarketIndicator	N		tes if product is in the state Fast Market. This	
			tor refers to a product but is provided on	
			ment level.	
		0	No	
		1	Yes	
SecurityMassTradingEve nt	Y	Alway	s empty.	
MassSoldOutIndicator	Υ	Identifies the sold out status (applicable for Continu		
		Auction Issuer trading model only).		
		1	Sold out	
TransactTime	N	Time when request was processed by the matcher		
-		(nanoseconds).		
TESSecurityMassStatus	Υ		of all affected instruments for TES trading.	

Mass Instrument Sta	ate Change N	_	- Eurex T7 Releases 8.0 – 9.1 (18/11/2019 – 1/2021)
Field name	Optional		Description
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
<secmassstatgrp> (option</secmassstatgrp>	nal) seguence	e starts,	when not all indicated instruments are affected
by the new state	, ,	,	
NoRelatedSym	N	Numb	er of instruments in the exception list of
		ļ	ments that have a different instrument state.
SecurityID	N		ment identifier, e.g. 8852.
SecurityIDSource	N	Alway	s M = Marketplace-assigned identifier.
SecurityStatus	N	0	Active
		1	Inactive
		2	Expired
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer.
			Knock-Out Revoked, only applicable in trading
		4	model Continuous Auction Issuer.
		5	Suspended
		7	Pending deletion, used when the last trading
			date is exceeded and the instrument will be
			deleted soon. Those instruments might
			become 0 = Active again intraday via Market
		- 0	Data intraday State Change essages.
		8	Knocked-Out And Suspended, only applicable in trading model Continuous Auction Issuer.
SecurityTradingStatus	Υ	Empty	for flexible instruments.
Security Trading Status	'	1	Closed
		2	Restricted
		3	Book
		4	Continuous
		-	
		5	Opening Austina France
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		15	Pre Call, applicable for trading model
			Continuous Auction Issuer and Specialist only.
		16	Call, applicable for trading model Continuous
			Auction Issuer only.
		17	Freeze, applicable for trading model
			Continuous Auction Specialist only.

Mass Instrument State Change Message – Eurex T7 Releases 8.0 – 9.1 (18/11/2019 – 19/11/2021)				
Field name	Optional	Description		
MarketCondition	N	0	Normal	
		1	Stressed	
SecurityTradingEvent	Υ	Always	s empty.	
SoldOutIndicator	Υ	Identif	ies the sold out status (applicable for Continuous	
		Auctio	n Issuer trading model only).	
		1	Sold out	
TESSecurityStatus	Υ	0	Active	
		1	Inactive	
		2	Expired	
		5	Suspended	
<secmassstatgrp> sequer</secmassstatgrp>	nce ends			
LastFragment	N	Indicates whether this message is the last in a sequence of messages that together convey a joint exception list of SecMassStatGrp. All messages up to the last with LastFragment = 1 share the same root level content and an application first needs to combin all single exception lists before the Mass State Change message could be applied with the fully joint exception list. O Not Last Message 1 Last Message		

vii. Mass instrument state change Releases 10.0 – 13.0 (from 22/11/2021)

Mass Instrument State Change Message – Eurex T7 Releases 10.0 – 13.0 (from 22/11/2021)				
Field name	Optional	Description		
MsgType	N	Always CO = Security Mass Status.		
MsgSeqNum	N	The sequence number is incremented per product		
		across	all message types on a particular feed.	
SenderCompID	Ν	Unique	e id of a sender.	
MarketSegmentID	Ν	Produc	t identifier, e.g. 89.	
InstrumentScopeProduct	Ν	Instrur	nent type of affected instruments.	
Complex		0	Simple Instrument	
		1	Standard Option Strategy	
		Non-Standard Option StrategyVolatility StrategyFutures Spread		
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7 Pack and Bundle 8 Strip		
		9	Flexible Instrument	
		10	Commodity Strips (applicable since 11.0)	

Mass Instrument State (Change Mes	sage – E	furex T7 Releases 10.0 – 13.0 (from 22/11/2021)
Field name	Optional		Description
		11	Scaled Simple Instrument (applicable since 12.0)
		12	Non-Standard Volatility Strategy (applicable
			since 12.1)
SecurityMassStatus	N	The ins	strument status of all affected instruments.
		0	Active
		1	Inactive
		2	Expired
		3	Knocked-Out, only applicable in trading model
			Continuous Auction Issuer.
			Knock-Out Revoked, only applicable in trading
		4	model Continuous Auction Issuer.
		5	Suspended
		7	Pending deletion, used when the last trading
			date is exceeded and the instrument will be
			deleted soon. Those instruments might become
			0 = Active again intraday via Market Data intraday State Change essages.
		8	Knocked-Out And Suspended, only applicable in
			trading model Continuous Auction Issuer.
SecurityMassTradingStat	Υ	Empty	for flexible instruments.
us		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		15	Pre Call, applicable for trading model
		13	Continuous Auction Issuer and Specialist only.
		16	Call, applicable for trading model Continuous
			Auction Issuer only.
		17	Freeze, applicable for trading model Continuous
			Auction Specialist only.
		19	Circuit Breaker Auction Triggered By Static Limit
			Breach (since 12.1, 13/05/2024)
		20	Circuit Breaker Auction Triggered By Static Limit
			Breach Freeze (since 12.1, 13/05/2024)
MassMarketCondition	N	0	Normal
		1	Stressed

Mass Instrument State (Change Mes	sage – Eu	rex T7 Releases 10.0 – 13.0 (from 22/11/2021)	
Field name	Optional	Description		
FastMarketIndicator	N	Indicates if product is in the state Fast Market. This indicator refers to a product but is provided on instrument level.		
		0	No	
		1 '	Yes	
SecurityMassTradingEven t	Y	Always 6	empty.	
MassSoldOutIndicator	Υ	Auction	es the sold out status (applicable for Continuous Issuer trading model only).	
		1	Sold out	
TransactTime	N	(nanose		
TESSecurityMassStatus	Υ		f all affected instruments for TES trading.	
			Active	
			Inactive	
		-	Expired	
			Suspended	
	al) sequence	starts, w	hen not all indicated instruments are affected	
by the new state NoRelatedSym	N	Number	r of instruments in the exception list of	
Nonciaceasym	14		ents that have a different instrument state.	
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N		M = Marketplace-assigned identifier.	
SecurityStatus	N		Active	
		1 1	Inactive	
		2 I	Expired	
			Knocked-Out, only applicable in trading model Continuous Auction Issuer.	
			Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer.	
		5 9	Suspended	
		(Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data	
		8 I	intraday State Change essages. Knocked-Out And Suspended, only applicable in trading model Continuous Auction Issuer.	
SecurityTradingStatus	Υ		or flexible instruments.	
<i>y</i>			Closed	
		—	Restricted	
			Book	
		—	Continuous	
			Opening Auction	
			Opening Auction Opening Auction Freeze	
l l		_ '	opening / dedon 11eeze	

Mass Instrument State Change Message – Eurex T7 Releases 10.0 – 13.0 (from 22/11/2021)				
Field name	Optional		Description	
		7	Intraday Auction	
		8	Intraday Auction Freeze	
		9	Circuit Breaker Auction	
		10	Circuit Breaker Auction Freeze	
		11	Closing Auction	
		12	Closing Auction Freeze	
		15	Pre Call, applicable for trading model	
		1.0	Continuous Auction Issuer and Specialist only.	
		16	Call, applicable for trading model Continuous Auction Issuer only.	
		17	Freeze, applicable for trading model Continuous Auction Specialist only.	
		19	Circuit Breaker Auction Triggered By Static Limit	
			Breach (since 12.1, 13/05/2024)	
		20	Circuit Breaker Auction Triggered By Static Limit	
			Breach Freeze (since 12.1, 13/05/2024)	
MarketCondition	N	0	Normal	
		1	Stressed	
SecurityTradingEvent	Υ	Always	empty.	
SoldOutIndicator	Υ	Identif	ies the sold out status (applicable for Continuous	
		Auctio	n Issuer trading model only).	
		1	Sold out	
HighPx	Υ	Always	emtpy.	
LowPx	Υ	Always	emtpy.	
TESSecurityStatus	Υ	0	Active	
		1	Inactive	
		2	Expired	
		5	Suspended	
<secmassstatgrp> sequer</secmassstatgrp>	nce ends			
LastFragment	N		es whether this message is the last in a sequence sages that together convey a joint exception list	
			MassStatGrp. All messages up to the last with	
		LastFra	agment	
		= Y share the same root level content and an applic		
		first needs to combine all single exception lists before the Mass State Change message could be applied wit the fully joint exception list.		
		0	Not Last Message	
		1	Last Message	

3.2.3 Instrument state change message

File: ISC_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

The instrument state change message provides state information for a single instrument (such as an intraday expiration).

i. Instrument state change Releases 1.0 – 1.2 (03/12/2012 – 22/11/2013)

Instrument State Change Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)				
Field name	Optiona		Description	
MsgType	N	Alway	s f = Security Status	
MsgSeqNum	N		equence number is incremented per product s all message types on a particular feed.	
SenderCompID	N	Uniqu	e id of a sender.	
MarketSegmentID	N	Produ	ıct identifier, e.g. 89.	
SecurityID	N	Instru	ment identifier, e.g. 8852.	
SecurityIDSource	N	Alway	s M = Marketplace-assigned identifier.	
SecurityStatus	N	0	Active	
		1	Expired (intraday expiration of instrument)	
		2	Suspended	
SecurityTradingStatus	N	0	Closed	
		1	Restricted	
		2	Book	
		3	Continuous	
		4	Opening Auction	
		5	Opening Auction Freeze	
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9	Circuit Breaker Auction Freeze	
		10	Closing Auction	
		11	Closing Auction Freeze	
FastMarketIndicator	N	Indica	tes if product is in the state Fast Market. This	
			tor refers to a product but is provided on	
			ment level.	
		0	No	
		1	Yes	
TransactTime	N		when request was processed by the matcher	
		(nano	seconds).	

ii. Instrument state change Release 3.0 (23/11/2015 – 18/11/2016)

Instrument State Change Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)					
Field name	Optional Description				
MsgType	N	Always f = Security Status			
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.			
SenderCompID	N	Unique id of a sender.			

Instrument State Change Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional		Description	
MarketSegmentID	N	Produc	t identifier, e.g. 89.	
SecurityID	N	Instrun	nent identifier, e.g. 8852.	
SecurityIDSource	N	Always	M = Marketplace-assigned identifier.	
SecurityStatus	N	0	Active	
		1	Inactive	
		2	Expired (intraday expiration of instrument)	
		3	Suspended	
SecurityTradingStatus	N	0	Closed	
		1	Restricted	
		2	Book	
		3	Continuous	
		4	Opening Auction	
		5	Opening Auction Freeze	
		6	Intraday Auction	
		7	Intraday Auction Freeze	
		8	Circuit Breaker Auction	
		9	Circuit Breaker Auction Freeze	
		10	Closing Auction	
		11	Closing Auction Freeze	
FastMarketIndicator	N	Indicates if product is in the state Fast Market. This indicator refers to a product but is provided on instrument level.		
		0	No	
		1	Yes	
TransactTime	N	Time when request was processed by the matcher (nanoseconds).		

iii. Instrument state change Release 4.0 (21/11/2016 – 16/06/2017)

Instrument State Change Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)					
Field name	Optional		Description		
MsgType	Ν	Alwa	Always f = Security Status.		
MsgSeqNum	N		The sequence number is incremented per product across all message types on a particular feed.		
SenderCompID	Ν	Uniq	ue id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.			
SecurityID	N	Instr	ument identifier, e.g. 8852.		
SecurityIDSource	N	Alwa	ys M = Marketplace-assigned identifier.		
SecurityStatus	N	0	Active		
		1	Inactive		
		2 Expired (intraday expiration of instrument)			
		3 Suspended			
SecurityTradingStatus	Υ	0	Closed		

Instrument State Change Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)			
Field name	Optional	Description	
		1	Restricted
		2	Book
		3	Continuous
		4	Opening Auction
		5	Opening Auction Freeze
		6	Intraday Auction
		7	Intraday Auction Freeze
		8	Circuit Breaker Auction
		9	Circuit Breaker Auction Freeze
		10	Closing Auction
		11	Closing Auction Freeze
		12	IPO Auction
		13	IPO Auction Freeze
FastMarketIndicator	N	1	ates if product is in the state Fast Market. This ator refers to a product but is provided on
		1	ument level.
		0	No
		1	Yes
SecurityTradingEvent	Υ	Alwa	ys empty.
TransactTime	N	Time when request was processed by the matcher (nanoseconds).	
TESSecurityStatus	Υ	0	Active
		1	Inactive
		2	Expired
		3	Suspended
	1		

iv. Instrument state change Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)

Instrument State Change Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)					
Field name	Optional	Description			
MsgType	Ν	Alwa	Always f = Security Status.		
MsgSeqNum	N	The s	sequence number is incremented per product		
		acros	ss all message types on a particular feed.		
SenderCompID	Ν	Uniq	ue id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.			
SecurityID	N	Instrument identifier, e.g. 8852.			
SecurityIDSource	N	Always M = Marketplace-assigned identifier.			
SecurityStatus	N	0	Active		
		1 Inactive			
		2 Expired			
		3 Suspended			
		5 Pending deletion (since 6.1), used when the las			
			trading date is exceeded and the instrument will		
			be deleted soon. Those instruments might		

Instrument State Chang	e Message -	Eure	x T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)
Field name	Optional		Description
			become 0 = Active again intraday via Market Data
			intraday State Change messages.
SecurityTradingStatus	Υ	Empt	y for flexible instruments.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
MarketCondition	N	0	Normal
		1	Stressed
FastMarketIndicator	N	Indicates if product is in the state Fast Market. This	
			ator refers to a product but is provided on
			ument level.
		0	No
		1	Yes
SecurityTradingEvent	Υ	Always empty.	
TransactTime	N	Time when request was processed by the matc	
TEGG '' G' '	.,	(nanoseconds).	
TESSecurityStatus	Υ	0	Active
		1	Inactive
		2	Expired
		3	Suspended

v. Instrument state change Releases 7.0 – 9.1 (03/12/2018 – 19/11/2021)

Instrument State Change Message – Eurex T7 Releases 7.0 – 9.1 (03/12/2018 – 19/11/2021)					
Field name	Optional		Description		
MsgType	N	Alwa	ys f = Security Status.		
MsgSeqNum	N	The	sequence number is incremented per product		
		acros	ss all message types on a particular feed.		
SenderCompID	N	Unique id of a sender.			
MarketSegmentID	N	Product identifier, e.g. 89.			
SecurityID	N	Instrument identifier, e.g. 8852.			
SecurityIDSource	N	Always M = Marketplace-assigned identifier.			
SecurityStatus	N	0	Active		
		1	Inactive		
		2	Expired		

Instrument State Chang	e Message -	- Eurex	x T7 Releases 7.0 – 9.1 (03/12/2018 – 19/11/2021)
Field name	Optional		Description
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer.
		4	Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer.
		5	Suspended
		7	Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become
			0 = Active again intraday via Market Data intraday State Change messages.
		8	Knocked-Out And Suspended, only applicable in trading model Continuous Auction Issuer.
SecurityTradingStatus	Υ	Fmp	ty for flexible instruments.
Document Tradem April 188		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Closing Auction Freeze
		15	Pre Call, applicable for trading model Continuous
		1.5	Auction Issuer and Specialist only.
		16	Call, applicable for trading model Continuous Auction Issuer only.
		17	Freeze, applicable for trading model Continuous Auction Specialist only (applicable since 8.0 only).
MarketCondition	N	0	Normal
		1	Stressed
FastMarketIndicator	N		cates if product is in the state Fast Market. This cator refers to a product but is provided on
			rument level.
		0	No
		1	Yes
SecurityTradingEvent	Υ	Alwa	ays empty.
SoldOutIndicator	Υ		tifies the sold out status (applicable for Continuous
			ion Issuer trading model only).
		0	Not sold out (applicable for 7.0 & 7.1 only)
		1	Sold out
TransactTime	N		when request was processed by the matcher oseconds).

Instrument State Change Message – Eurex T7 Releases 7.0 – 9.1 (03/12/2018 – 19/11/2021)				
Field name	Optional	Description		
TESSecurityStatus	Υ	0 Active		
		1 Inactive		
		2	Expired	
		5	Suspended	

vi. Instrument state change Releases 10.0 – 13.0 (from 22/11/2021)

Instrument State Cha	ange Messag	ge – Eu	rex T7 Releases 10.0 – 13.0 (from 22/11/2021)	
Field name	Optional		Description	
MsgType	N	Alwa	ys f = Security Status.	
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.		
SenderCompID	N		Unique id of a sender.	
MarketSegmentID	N		uct identifier, e.g. 89.	
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Alwa	ys M = Marketplace-assigned identifier.	
SecurityStatus	N	0	Active	
		1	Inactive	
		2	Expired	
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer.	
		4	Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer.	
		5	Suspended	
		8	Pending deletion, used when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages. Knocked-Out And Suspended, only applicable in	
		<u> </u>	trading model Continuous Auction Issuer.	
SecurityTradingStatus	Υ		ry for flexible instruments.	
		1	Closed	
		2	Restricted	
		3	Book	
		4	Continuous	
		5	Opening Auction	
		6	Opening Auction Freeze	
		7	Intraday Austion France	
		8	Intraday Auction Freeze	
		9	Circuit Breaker Auction Circuit Breaker Auction Freeze	
		10		
		11	Closing Austion France	
		12	Closing Auction Freeze	

Instrument State C	hange Messag	ge – Eu	rex T7 Releases 10.0 – 13.0 (from 22/11/2021)		
Field name	Optional		Description		
		15	Pre Call, applicable for trading model Continuous Auction Issuer and Specialist only.		
		16	Call, applicable for trading model Continuous Auction Issuer only.		
		17	Freeze, applicable for trading model Continuous Auction Specialist only (applicable since 8.0 only).		
		19	Circuit Breaker Auction Triggered By Static Limit Breach (since 12.1, 13/05/2024)		
		20	Circuit Breaker Auction Triggered By Static Limit Breach Freeze (since 12.1, 13/05/2024)		
MarketCondition	N	0	Normal		
		1	Stressed		
FastMarketIndicator	N	Indic	ates if product is in the state Fast Market. This		
		l l	ator refers to a product but is provided on		
		instr	instrument level.		
		0	No		
		1	Yes		
SecurityTradingEvent	Y	Always empty.			
SoldOutIndicator	Y	l l	tifies the sold out status (applicable for Continuous ion Issuer trading model only).		
		0	Not sold out (applicable for 7.0 & 7.1 only)		
		1	Sold out		
HighPx	Υ	Alwa	ys emtpy.		
LowPx	Y	Alwa	ys emtpy.		
TransactTime	N	Time when request was processed by the matcher			
		(nanoseconds).			
TESSecurityStatus	Y	0	Active		
		1	Inactive		
		2	Expired		
		5	Suspended		
		•			

3.3 Market data messages

Two different market data messages are used for order book updates:

- The depth incremental (DI) is sent if the order book changes throughout the trading day (driven by an order book event).
- The depth snapshot (DS) is sent in certain intervals independent from any change in the order book (time driven). It can be used to recover lost market data or build up the current order book.

See the <u>Eurex Market + Reference Data Interfaces - Manual</u>, sections Build the initial order book and Update the order book for more information.

3.3.1 Depth snapshot message

File: DS_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

This message provides periodic updates for orders and trades independent from any change of the order book.

i. Depth snapshot Releases 1.0 - 1.2 (03/12/2012 - 22/11/2013)

Depth Incremental Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)					
Field name	Optiona I	Description			
MsgType	N	Always X = Market Data Incremental Refresh.			
MsgSeqNum	N	The sequ	uence number is incremented per product		
		across al	l message types on a particular feed.		
SenderCompID	N		d of a sender.		
MarketSegmentID	N	Product i	identifier, e.g. 89.		
<mdincgrp> sequence sta</mdincgrp>	irts				
NoMDEntries	N	Number	of market data (MD) entries		
MDUpdateAction	N	0	New, indicates either that a new price level is created in the order book or a trade.		
		1	Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated.		
		2	Delete, delete a specified price level.		
		3	Delete Thru, delete all price levels from 1 to the specified price level.		
		4	Delete From, delete all price levels ≥ specified price level.		
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.		
MDEntryType	N	0	Bid		
		1	Offer		
		2	Trade		
		3	Empty book		
		4	Auction Clearing Price		
SecurityID	N	Instrume	ent identifier, e.g. 8852.		
SecurityIDSource	N	Source identifier	dentification. Always M = Marketplace-assigned		
MDEntryPx	Υ		ide or order). The price can be negative for		
		strategies involving multiple simple instruments (complex instruments).			
MDEntrySize	Υ	Quantity	(trade or order).		
NumberOfOrders	Y	Number	of orders.		
MDPriceLevel	Υ	Book lev	el. Absent for implied bid/offer prices.		
MDEntryTime	Y	For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds).			

Depth Incremental N	_		eleases 1.0 – 1.2 (between 03/12/2012 and – 22/11/2013)		
Field name	Optiona l	Description			
<tradeentrygrp> (optiona</tradeentrygrp>	l) group sta	tarts, only present for MDEntryType=2 (Trade).			
TrdType	Υ	Defines when the trade happens. Only present for TradeCondition=32.			
			es outside the auctions, this field is not set.		
		7	Opening Auction Trade		
		8	Intraday Auction Trade		
		9	Volatility Auction Trade		
		10	Closing Auction Trade		
		11	Cross Auction Trade		
TradeVolume	Υ				
TradeCondition	Y	for MDEr	he type of price for MDEntryPx. Only present ntryType=2 Trade.		
		of the val	es can be added together to form combinations lues. If Exchange Last, High Price are sent then 1 received.		
		1	Exchange Last		
		2	Opening Price		
		4	High Price		
		8	Low Price		
		16	Official Closing Price		
		32	Last Auction Price		
		64	Out of sequence used for trades entered		
		04	manually by Market Supervision (mutually		
			exclusive with 1).		
MDGapIndicator	Υ	Reserved	I for future use. Always Empty.		
AggressorTimestamp	Y	Entry tim	te of the incoming order that triggered the trade seconds). Only present for MDEntryType=2		
AggressorSide	Υ	Side of th	ne incoming order, which created the trade.		
			sent for MDEntryType=2 Trade.		
		0	Buy		
		1	Sell		
NumberOfBuyOrders	Υ		of buy orders involved in this trade.		
			f a synthetically matched complex order (i.e. an		
		_	complex order matches (synthetically) against		
		several simple instrument leg orders) either the sell side is empty. In case of a direct matched coorder (i.e. an incoming complex order matches the opposite side of the complex instrument or			
			oth sides are filled.		
NumberOfSellOrders	Υ		of sell orders involved in this trade. Can be		
Transci Olscholdels	'	empty in case of a synthetically matched comple			
			nberOfBuyOrders above).		
		(555 : 1011			

Depth Incremental Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)				
Field name	e Optiona Description			
MDEntryID	Y	Represents the match step ID. This field is a unique together with MarketSegmentID. When an order executes against the book at multiple price levels, there is one MDEntryID per price level.		
<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>				

ii. Depth snapshot Release 3.0 (23/11/2015 – 18/11/2016)

Depth snapshot	message -	– Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)			
Field name	Optional	Description			
MsgType	N	Always	Always W = Market Data Snapshot Full Refresh.		
MsgSeqNum	Υ	Always	Always empty.		
SenderCompID	N	Unique	e id of a sender.		
LastMsgSeqNumProcesse	Υ	Last me	essage sequence number sent regardless of		
d			ge type.		
RefreshIndicator	Υ		empty.		
MarketSegmentID	N		t identifier, e.g. 89.		
SecurityID	N		nent identifier, e.g. 8852.		
SecurityIDSource	N	Source identifi	Identification. Always M = Marketplace-assigned er.		
ProductComplex	N	Type of	finstrument		
		0	Simple Instrument		
		1	Standard Option Strategy		
		2	Non-Standard Option Strategy		
		3	Volatility Strategy		
		4	Futures Spread		
		5	Inter-Product Spread		
		6	Standard Futures Strategy		
		7	Pack and Bundle		
		8	Strip		
SecurityStatus	N	Status	of the instrument.		
		0	Active		
		1	Inactive		
		2	Expired		
		3	Suspended		
LastUpdateTime	N	Time of	f last change for SecurityID (nanoseconds).		
		This can be any trade, change of the orderbook on a price level, or also a product or instrument state cha			
		information conveyed in this message.			
<mdsshgrp> sequence sta</mdsshgrp>		1			
NoMDEntries	N				

Depth snapshot	message -	Eurex	T7 Release 3.0 (23/11/2015 – 18/11/2016)
Field name	Optional		Description
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		3	Empty Book
			Empty Book is sent during product states "Start- Of-Day" and "Pre-Trading" or when no price levels
			exist. During "Post-Trading" and "End-Of-Day" ToB prices are distributed.
		4	Auction Clearing Price
			Auction Clearing Price is sent as indicative information during the auction.
		7	Trade Volume
			The total traded volume of units traded during
			the day can be found in the MDEntrySize field. Please note that the total traded volume may
			include coherent volume (from direct matching of
			complex instruments) as well.
MDBookType	Υ	Price d	epth information or top-of-book information.
		Top-of	-book is only applicable to IPS, i.e. requires the
		presen	nce of MDSubBookType.
		0	Top of Book
		1	Price Depth
MDSubBookType	Y	•	al qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity restriction
			Synthetically matchable quantity resulting from
			IPS instruments that is not subject to quantity
		1	restrictions. IPS implied volume with quantity restriction
		'	Synthetically matchable quantity resulting from
			IPS instruments that is subject to quantity
			restrictions.
TrdType	Υ	Define	s when the trade happens. Only present for
		MDEnt	ryType=2 and TradeCondition=32.
			Auction Trade is never disseminated in the TrdType
			f the Depth Snapshot message. However, it is
			ninated in the TrdType field of the Depth nental message.
		7	Opening Auction Trade
		8	Intraday Auction Trade
		9	Volatility Auction Trade
		10	Closing Auction Trade
TradingSessionID	Υ		ed to MDEntryType 2=Trade or 7=Trade Volume
11441165633101115	'		there has been no trade so far. In this case it is
			ed to book information which can simply be
			cion Clearing Price or all bids and offers for the
		curren	tly visible depth (uncrossed book). If there are no

Depth snapshot	message -	- Eurex	T7 Release 3.0 (23/11/2015 – 18/11/2016)
Field name	Optional		Description
		trades	and no book information then it is attached to
		3=Emp	ty Book.
		0	Day
		1	Morning
		2	Evening
		3	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Trading
		2	Closing
		3	Post-Trading
		4	Quiescent
FastMarketIndicator	Υ	0	No
		1	Yes
SecurityTradingStatus	Υ	0	Closed
		1	Restricted
		2	Book
		3	Continuous
		4	Opening Auction
		5	Opening Auction Freeze
		6	Intraday Auction
		7	Intraday Auction Freeze
		8	Circuit Breaker Auction
		9	Circuit Breaker Auction Freeze
		10	Closing Auction
		11	Closing Auction Freeze
TradeCondition	Y	of the	lues can be added together to form combinations values. If Exchange Last, High Price are sent then 1 is received.
		Last Au	uction Price cannot be combined with any other
			and has its own entry in order to convey the
			type through TrdType. Instrument state already
		_	ed to continuous when the auction trade is
		reporte	
		2	Exchange Last Opening Price
			, -
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		64	Out of sequence
		128	Previous Closing Price
Ou ata Cara diti a ra		256	Volume Only
QuoteCondition	Y		resent for IPS (prices without matching restrictions I to quantities that lead to a crossed book).

Depth snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Description		
		0	Crossed book.	
MDEntryPx	Υ	Price.		
MDEntrySize	Υ	Quanti	ty or, if MDEntryType= 7 trade volume.	
NumberOfOrders	Υ			
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Y	Time of entry (nanoseconds) for last trade entry only (TradeCondition=1). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry.		
<mdsshgrp> sequence ends</mdsshgrp>				

iii. Depth snapshot Release 4.0 (21/11/2016 - 16/06/2017)

Depth Snapsho	ot Message -	- Eurex R	elease 4.0 (21/11/2016 – 16/06/2017)	
Field name	Optional		Description	
MsgType	N	Always	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Υ	Always	empty.	
SenderCompID	N	Unique	id of a sender.	
LastMsgSeqNumProcess	Υ	Last me	ssage sequence number sent regardless of	
ed		messag	e type.	
RefreshIndicator	Υ	Always	empty.	
MarketSegmentID	N	Product	identifier, e.g. 89.	
SecurityID	Ν	Instrum	ent identifier, e.g. 8852.	
SecurityIDSource	N	Source Identification. Always M = Marketplace-assignated identifier.		
ProductComplex	N	Type of	instrument	
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
SecurityStatus	N	Status o	of the instrument.	
		0	Active	
		1	Inactive for pending deletions of complex	
			instruments	
		2	Expired for instruments that have expired	
			intraday	
		3	Suspended	

Depth Snapsho	ot Message -	- Eurex R	elease 4.0 (21/11/2016 – 16/06/2017)
Field name	Optional		Description
TESSecurityStatus	Υ	Status o	of the instrument for TES trading.
		0	Active
		1	Inactive
		2	Expired
		3	Suspended
LastUpdateTime	N	Time of	last change for SecurityID (nanoseconds).
		This car	n be any trade, change of the orderbook on any
		price le	vel, or also a product or instrument state
		change	information conveyed in this message.
<mdsshgrp> sequence st</mdsshgrp>	I	1	
NoMDEntries	N	Numbe	r of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable
			for MDEntryType 2 = Trade or 7 = Trade
MDEntracTure	N	0	Volume Bid
MDEntryType	IN	1	Offer
		2	Trade
		3	Empty Book
			Empty Book is sent during product states "Start-Of-Day" and "Pre-Trading" or when no
			price levels exist. During "Post-Trading" and
			"End-Of-Day" ToB prices are distributed.
		4	Auction Clearing Price
			Auction Clearing Price is sent as indicative
			information during the auction.
		7	Trade Volume
			The total traded volume of units traded
			during the day can be found in the
			MDEntrySize field. Please note that the total
			traded volume may include coherent volume
			(from direct matching of complex
MDPookTypo	Υ	0	instruments) as well.
MDBookType	i i	0	Top of Book, only applicable to IPS, requires the presence of MDSubBookType.
		1	Price Depth
MDSubBookType	Υ		al qualifier to MDBookType. For IPS only.
	·	0	IPS implied volume without quantity
			restriction
			Synthetically matchable quantity resulting
			from IPS instruments that is not subject to
			quantity restrictions.
		1	IPS implied volume with quantity restriction
			Synthetically matchable quantity resulting
			from IPS instruments that is subject to
		<u> </u>	quantity restrictions.

Depth Snapsho	ot Message -	- Eurex Re	elease 4.0 (21/11/2016 – 16/06/2017)
Field name	Optional		Description
TrdType	Υ	For MD	OriginType 0 = Book defines when the trade
		happens. Only present for MDEntryType=2 and	
		TradeCondition=32.	
		0, 1, 2, 3, 4, 5, 6, and 7 only present for MDEntryType	
			and MDOriginType 1 = Off-Book.
		0	Off-Book Block Trade
		1	Exchange For Physical (EFP)
		2	Exchange For Swap (EFS)
		3	Exchange Basis Facility
		4	Vola Trade
		5	EFP-Fin Trade
		6	EFP-Index-Futures Trade
		7	Block Trade at Market
		8	Opening Auction Trade
		9	Intraday Auction Trade
		10	Volatility Auction Trade
		11	Closing Auction Trade
		13	IPO Auction Trade
TradingSessionID	Υ	Always	attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Trading
		2	Closing
		3	Post-Trading
		4	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
FastMarketIndicator	Υ	0	No
		1	Yes
SecurityTradingStatus	Υ	Trading	status of an instrument.
		0	Trading Halt
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze

Depth Snapsho	ot Message -	- Eurex R	elease 4.0 (21/11/2016 – 16/06/2017)
Field name	Optional		Description
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		13	IPO Auction
		14	IPO Auction Freeze
SocurityTradingEyent	Υ		
SecurityTradingEvent		Always	
PotentialSecurityTrading Event	Y	Always empty.	
TradeCondition	Y	The values can be added together to form combinations of the values. If Exchange Last, High Prace sent then 1 + 4 = 5 is received. Last Auction Price cannot be combined with any other value and has its own entry in order to convey the auction type through TrdType. Instrument state already changed to continuous when the auction trace is reported.	
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		128	Previous Closing Price
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)
		1	Order imbalance together with MDEntryType
			0 = Bid or 1 = Offer to define a surplus
MDEntryPx	Υ	Price.	
MDEntrySize	Y	Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book.	
NumberOfOrders	Υ	Number of orders.	
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.	
MDEntryTime	Υ	Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry.	
NonDisclosedTradeVolu me	Υ	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	

Depth Snapshot Message – Eurex Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optional	Description		
<mdsshgrp> sequence ends</mdsshgrp>				

iv. Depth snapshot Releases 6.0 - 6.1(04/12/2017 - 30/11/2018)

Depth Snapshot Me	essage – Eur	rex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)	
Field name	Optional	Description	
MsgType	Ν	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Υ	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcesse	Υ	Last message sequence number sent regardless of	
d		message type.	
RefreshIndicator	Υ	Always empty.	
MarketSegmentID	N	Product identifier, e.g. 89.	
SecurityID	Ν	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source Identification. Always M = Marketplace-assigned identifier.	
ProductComplex	N	Type of instrument	
		0 Simple Instrument	
		1 Standard Option Strategy	
		2 Non-Standard Option Strategy	
		3 Volatility Strategy	
		4 Futures Spread	
		5 Inter-Product Spread	
		6 Standard Futures Strategy	
		7 Pack and Bundle	
		8 Strip	
		9 Flexible Instrument	
SecurityStatus	N	Status of the instrument.	
		0 Active	
		Inactive for pending deletions of complex instruments	
		2 Expired for instruments that have expired intraday	
		3 Suspended	
		5 Pending deletion (since 6.1), used for cash	
		instruments when the last trading date is	
		exceeded and the instrument will be deleted	
		soon. Those instruments might become 0 =	
		Active again intraday via Market Data intraday	
TESSecurityStatus	ecurityStatus Y Status of the instrument for TES		
1	•	0 Active	
		1 Inactive	
		2 Expired	
		2 LAPITCU	

Depth Snapshot Me	Depth Snapshot Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)				
Field name	Optional	Description			
		3	Suspended		
LastUpdateTime	N	Time of	last change for SecurityID (nanoseconds).		
·		This can	This can be any trade, change of the orderbook on any		
			vel, or also a product or instrument state change		
		information conveyed in this message.			
<mdsshgrp> sequence sta</mdsshgrp>	arts				
NoMDEntries	N	Number of market data (MD) entries.			
MDOriginType	N	0	Book for on-exchange trading		
		1	Off-Book for TES trading only. Only applicable		
			for MDEntryType 2 = Trade or 7 = Trade		
			Volume		
MDEntryType	N	0	Bid		
		1	Offer		
		2	Trade		
		3	Empty Book		
			Empty Book is sent during product states		
			"Start-Of-Day" and "Pre-Trading" or when no		
			price levels exist. During "Post-Trading" and		
			"End-Of-Day" ToB prices are distributed.		
		4	Auction Clearing Price		
			Auction Clearing Price is sent as indicative		
			information during the auction.		
		7	Trade Volume		
			The total traded volume of units traded during		
			the day can be found in the MDEntrySize field.		
			Please note that the total traded volume may		
			include coherent volume (from direct matching		
MDDIT	\ <u>'</u>	Deine	of complex instruments) as well.		
MDBookType	Y		pth information or top-of-book information.		
		0	Top of Book, only applicable to IPS, i.e.		
		1	requires the presence of MDSubBookType.		
MDCbDaal.Timaa	\ <u>'</u>	1 Price Depth			
MDSubBookType	Y		I qualifier to MDBookType. For IPS only.		
		0	IPS implied volume without quantity restriction		
			Synthetically matchable quantity resulting		
			from IPS instruments that is not subject to		
		1	quantity restrictions.		
		1	IPS implied volume with quantity restriction		
			Synthetically matchable quantity resulting		
			from IPS instruments that is subject to quantity restrictions.		
 TrdType	Υ	restrictions. For MDOriginType 0 = Book defines when the trade			
Патурс	'	happens. Only present for MDEntryType=2 and			
			ondition=32.		
			s, 4, 5, 6, 7, and 8 only present for MDEntryType		
			le and MDOriginType 1 = Off-Book.		

Depth Snapshot Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
Field name	Optional		Description
		0	Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		1	Exchange For Physical (EFP)
		2	Exchange For Swap (EFS)
		3	Exchange Basis Facility
		4	Vola Trade
		5	EFP-Fin Trade
		6	EFP-Index-Futures Trade
		7	Block Trade at Market
		8	Opening Auction Trade
		9	Intraday Auction Trade
		10	Volatility Auction Trade
		11	Closing Auction Trade
TradingSessionID	Υ	Always	attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Continuous
		2	Closing
		3	Post-Trading
		5	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
SecurityTradingStatus	Υ	Trading	status of an instrument.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
MarketCondition	Υ	0	Normal
		1	Stressed market conditions

Depth Snapshot Me	essage – Eur	ex T7 Rel	eases 6.0 – 6.1 (04/12/2017 – 30/11/2018)	
Field name	Optional		Description	
FastMarketIndicator	Υ	0	No	
		1	Yes	
SecurityTradingEvent	Υ	Always	empty.	
PotentialSecurityTradingE	Υ	Always	empty.	
vent				
TradeCondition	Y	The values can be added together to form combinatio of the values. If Exchange Last, High Price are sent the $1 + 4 = 5$ is received.		
			ction Price cannot be combined with any other	
			nd has its own entry in order to convey the	
		auction 1	type through TrdType. Exchange Last	
		2	Opening Price	
		4	High Price Low Price	
		8		
		16	Official Closing Price Last Auction Price	
		32		
Multil agDanautingTuna	Y	128	Previous Closing Price	
MultiLegReportingType	Y	product	plicable for TES trades of derivatives market	
		0	Single Security	
		1	Individual Leg Of A MultiLeg Security, used to	
			report a TES leg trade price of a complex	
			instrument trade	
		2	Multi Leg Security, uUsed to report a TES trade	
NA IVI DI NA III		0.1	price on the complex instrument.	
MultiLegPriceModel	Y	Only ap	plicable for TES trades of derivatives market cs.	
		0	Standard	
		1	User Defined, used to report TES leg trade prices entered by a user	
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices	
			without matching restrictions related to	
			quantities that lead to a crossed book)	
MDEntryPx	Υ	Price.		
MDEntrySize	Y		y or trade volume when MDEntryType is 2 =	
		Trade or 7 = Trade Volume. TES disclosed qua		
NumberOfOrders	Υ	MDOriginType is 1 = Off-Book. Number of orders.		
MDPriceLevel	Y	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Y		entry (nanoseconds) for last trade entry	
I WIDEHU y HIHE	ı		Condition = 1 Exchange Last) and for one auction	
		(TradeCondition 32 = Last Auction Price) entry (e.g.		
			nere are opening, intraday and volatility auction	
			only for the last auction the time is given).	
		Statistic	s do not have an official timestamp in the	

Depth Snapshot Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)				
Field name	Optional	Description		
		snapshot, even if they happen to be identical to the last		
		trade and be part of the same entry.		
NonDisclosedTradeVolu me	Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trad			
		Volume. Used when trade volume is finally disclosed		
		and also for recovery.		
TotalNumberOfTrades	Υ	Always emtpy.		
<mdsshgrp> sequence ends</mdsshgrp>				

v. Depth snapshot Release 7.0 (03/12/2018 – 24/05/2019)

Depth Snapshot	Message – I	Eurex T7 Re	elease 7.0 (03/12/2018 – 24/05/2019)
Field name	Optional		Description
MsgType	N	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Υ	Always er	mpty.
SenderCompID	N	Unique id	d of a sender.
LastMsgSeqNumProcess	Υ	Last mes	sage sequence number sent regardless of
ed		message	
RefreshIndicator	Y	Always er	
MarketSegmentID	N		dentifier, e.g. 89.
SecurityID	N		nt identifier, e.g. 8852.
SecurityIDSource	N	Source Id identifier	entification. Always M = Marketplace-assigned
ProductComplex	N	Type of ir	nstrument
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
SecurityStatus	N	Status of	the instrument.
		0	Active
		1	Inactive for pending deletions of complex instruments
		2	Expired for instruments that have expired
		_	intraday
		3	Knocked-Out, only applicable in trading
			model Continuous Auction Issuer
			Knock-Out Revoked, only applicable in
		4	trading model Continuous Auction Issuer
		5	Suspended

Depth Snapsho	t Message – I	Eurex T7 Re	elease 7.0 (03/12/2018 – 24/05/2019)
Field name	Optional		Description
		8	Pending deletion, used for cash instruments when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change messages. Knocked-Out And Suspended, only applicable in trading model Continuous
			Auction Issuer
TESSecurityStatus	Y	Status of	the instrument for TES trading.
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
LastUpdateTime	N	ł	ast change for SecurityID (nanoseconds).
		price leve	be any trade, change of the orderbook on any el, or also a product or instrument state nformation conveyed in this message.
<mdsshgrp> sequence st</mdsshgrp>	arts		
NoMDEntries	N	Number	of market data (MD) entries.
MDOriginType	N	1	Book for on-exchange trading Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		3	Empty Book Empty Book is sent during product states "Start-Of-Day" and "Pre-Trading" or when no price levels exist. During "Post-Trading" and "End-Of-Day" ToB prices are distributed.
		4	Auction Clearing Price Auction Clearing Price is sent as indicative information during the auction.
		7	Trade Volume The total traded volume of units traded during the day can be found in the MDEntrySize field. Please note that the total traded volume may include coherent volume (from direct matching of complex instruments) as well.

Depth Snapshot	Message – I	Eurex T7 Re	elease 7.0 (03/12/2018 – 24/05/2019)
Field name	Optional		Description
		10	Imbalance Applicable for Continuous Auction Issuer
			trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for
			products for which the imbalance side is not disclosed.
MDBookType	Υ		th information or top-of-book information.
		0	Top of Book, only applicable to IPS, i.e.
		1	requires the presence of MDSubBookType.
MDCubDookTupo	\ <u>'</u>		Price Depth
MDSubBookType	Y		qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity restriction
			Synthetically matchable quantity resulting
			from IPS instruments that is not subject to
			quantity restrictions.
		1	IPS implied volume with quantity restriction
			Synthetically matchable quantity resulting
			from IPS instruments that is subject to
			quantity restrictions.
TrdType	Υ		riginType 0 = Book defines when the trade
			Only present for MDEntryType=2 and ndition=32.
			4, 5, 6, 7, and 8 only present for MDEntryType
			and MDOriginType 1 = Off-Book.
		0	Block Trade, used to report T7 Entry Service
			(TES) trades of TES Type Large in Scale (LIS)
		1	Exchange For Physical (EFP)
		2	Exchange For Swap (EFS)
		4	Exchange Basis Facility
		5	Vola Trade
		6	EFP-Fin Trade
		7	EFP-Index-Futures Trade
		8	Block Trade at Market
		9	Opening Auction Trade
		10	Intraday Auction Trade
		11	Volatility Auction Trade
		12	Closing Auction Trade
		15	Liquidity Improvement Cross
TradingSessionID	Υ	Always at	tached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday

Depth Snapshot	Message –	Eurex T7 R	elease 7.0 (03/12/2018 – 24/05/2019)
Field name	Optional		Description
TradingSessionSubID	Υ	0	Pre-Trading
		1	Continuous
		2	Closing
		3	Post-Trading
		5	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
SecurityTradingStatus	Υ	Trading s	status of an instrument.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		15	Pre-Call applicable for trading model
			Continuous Auction Issuer only
		16	Call applicable for trading model Continuous
Maylest Caraditian	V	0	Auction Issuer only
MarketCondition	Y	0	Normal
FactMouleathediantes	Y	1	Stressed market conditions
FastMarketIndicator	Y	0	No
Consult Tunding French	V	1	Yes
SecurityTradingEvent	Y	Always e	• •
PotentialSecurityTrading Event	Υ	Always e	трц.
SoldOutIndicator	Υ	Always e	mpty.
TradeCondition	Υ	The value	es can be added together to form
		combina	tions of the values. If Exchange Last, High Price
			then 1 + 4 = 5 is received.
			tion Price cannot be combined with any other
			d has its own entry in order to convey the
		auction t	ype through TrdType. Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
L		٥	LOW FIICE

Field name Optional Description 16 Official Closing Price 32 Last Auction Price 128 Previous Closing Price MultiLegReportingType Y Only applicable for TES trades of derivatives market products. 0 Single Security Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade 2 MultiLeg Security, uUsed to report a TES trade price on the complex instrument. MultiLegPriceModel Y Only applicable for TES trades of derivatives market products. 0 Standard 1 User Defined, used to report TES leg trade price entered by a user QuoteCondition Y 0 Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. Number of orders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (Tra	Depth Snapshot	Message – I	Eurex T7 R	elease 7.0 (03/12/2018 – 24/05/2019)
32 Last Auction Price 128 Previous Closing Price Previous Closing Price	Field name	Optional		Description
Table Previous Closing Price			16	Official Closing Price
MultiLegReportingType Y Only applicable for TES trades of derivatives market products. 0 Single Security 1 Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade 2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument. MultiLegPriceModel Y O Standard 1 User Defined, used to report TES leg trade prices entered by a user QuoteCondition Y QuoteCondition Y MDEntryPx Y MDEntryPx Y MDEntrySize Y V Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y MDPriceLevel Y MDEntryTime Y MDEntryTime Y MDEntryTime Y MDEntryTime Y MDEntryTime Y MDEntryTime Y Time of entry (nanoseconds) for last trade entry (IradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only			32	Last Auction Price
Products. 0 Single Security 1 Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade 2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument. Only applicable for TES trades of derivatives market products. 0 Standard 1 User Defined, used to report TES leg trade prices entered by a user O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. Number Of orders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			128	Previous Closing Price
O Single Security	MultiLegReportingType	Y	Only app	licable for TES trades of derivatives market
1 Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade 2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument. MultiLegPriceModel Y Only applicable for TES trades of derivatives market products. 0 Standard 1 User Defined, used to report TES leg trade prices entered by a user QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. Number Of Orders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me V Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			products	
to report a TES leg trade price of a complex instrument trade 2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument. MultiLegPriceModel Y Only applicable for TES trades of derivatives market products. 0 Standard 1 User Defined, used to report TES leg trade prices entered by a user QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me NonDisclosedTradeVolu during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			0	Single Security
instrument trade 2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument. MultiLegPriceModel Y Only applicable for TES trades of derivatives market products. 0 Standard 1 User Defined, used to report TES leg trade prices entered by a user QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me V Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			1	Individual Leg Of A MultiLeg Security, used
2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument. MultiLegPriceModel				
trade price on the complex instrument. MultiLegPriceModel Y Only applicable for TES trades of derivatives market products. 0 Standard 1 User Defined, used to report TES leg trade prices entered by a user QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Trade Volume. Used when trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				
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products. O Standard				
QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me O Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	MultiLegPriceModel	Y		
QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me V Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			-	
QuoteCondition Y O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				
QuoteCondition Y 0 Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			1	, -
without matching restrictions related to quantities that lead to a crossed book) MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me V Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	OuataCandition	V	0	
MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me V Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	QuoteCondition	Y	U	
MDEntryPx Y Price. MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				_
MDEntrySize Y Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	MDEntryPx	Υ	Price.	quantities that lead to a crossed booky
Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	-	Υ	Ouantity	or trade volume when MDEntryType is 2 =
when MDOriginType is 1 = Off-Book. NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu Me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			_	
MDPriceLevel Y Book level. Absent for implied bid/offer prices. Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			when MI	OOriginType is 1 = Off-Book.
MDEntryTime Y Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	NumberOfOrders	Υ	Number of orders.	
(TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu Me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	MDPriceLevel	Υ	Book lev	el. Absent for implied bid/offer prices.
(TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu Me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	MDEntryTime	Υ	Time of e	entry (nanoseconds) for last trade entry
when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu Me Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			· ·	•
trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu Me Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				
Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				
snapshot, even if they happen to be identical to the last trade and be part of the same entry. NonDisclosedTradeVolu me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				-
trade and be part of the same entry. NonDisclosedTradeVolu Me Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.				•
NonDisclosedTradeVolu me Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			•	
me during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.	NonDisclosedTradeVolu	V		
Trade Volume. Used when trade volume is finally disclosed and also for recovery.		ī		• •
disclosed and also for recovery.			_	3 3 .
				,
	TotalNumberOfTrades	Υ		-
<mdsshgrp> sequence ends</mdsshgrp>	<mdsshgrp> sequence er</mdsshgrp>	nds		

vi. Depth snapshot Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)

Depth Snapshot Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)					
Field name Optional Description					
MsgType	N Always W = Market Data Snapshot Full Refresh.				
MsgSeqNum	Y Always empty.				

Depth Snapshot Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)			
Field name	Optional		Description
SenderCompID	Ν	Unique id of a sender.	
LastMsgSeqNumProcess	Υ	Last message sequence number sent regardless of	
ed		messag	e type.
RefreshIndicator	Υ	Always	empty.
MarketSegmentID	N	Product	identifier, e.g. 89.
SecurityID	N	Instrum	ent identifier, e.g. 8852.
SecurityIDSource	N	Source l	dentification. Always M = Marketplace-assigned
ProductComplex	N		instrument
Troducteomplex	IN	0	Simple Instrument
		1	
		2	Standard Option Strategy
			Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
SecurityStatus	N	Status o	of the instrument.
		0	Active
		1	Inactive for pending deletions of complex instruments
		2	Expired for instruments that have expired intraday
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer
			Knock-Out Revoked, only applicable in trading
		4	model Continuous Auction Issuer
		5	Suspended
		7	Pending deletion, used for cash instruments
			when the last trading date is exceeded and
			the instrument will be deleted soon. Those
			instruments might become 0 = Active again
			intraday via Market Data intraday State
		0	Change essages.
		8	Knocked-Out And Suspended, only applicable in trading model Continuous Auction Issuer
TESSecurityStatus	Υ	Status	of the instrument for TES trading.
. 200ccar reyolatas	•	0	Active
		1	Inactive
		2	
		5	Expired
LastUndatoTime	N I		Suspended
LastUpdateTime	N	I time of	last change for SecurityID (nanoseconds).

Depth Snapshot Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)				
Field name	Optional		Description	
		This can be any trade, change of the orderbook on any price level, or also a product or instrument state change information conveyed in this message.		
<mdsshgrp> sequence st</mdsshgrp>	arts			
NoMDEntries	N	Numbe	r of market data (MD) entries.	
MDOriginType	N	0	Book for on-exchange trading	
		1	Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume	
MDEntryType	N	0	Bid	
		1	Offer	
		2	Trade	
		3	Empty Book	
			Empty Book is sent during product states "Start-Of-Day" and "Pre-Trading" or when no price levels exist. During "Post-Trading" and "End-Of-Day" ToB prices are distributed.	
		4	Auction Clearing Price	
			Auction Clearing Price is sent as indicative information during the auction.	
		7	Trade Volume	
			The total traded volume of units traded during the day can be found in the MDEntrySize field. Please note that the total traded volume may include coherent volume (from direct matching of complex instruments) as well.	
		10	Imbalance Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.	
MDBookType	Υ	Price de	epth information or top-of-book information.	
		0	Top of Book, only applicable to IPS, i.e. requires the presence of MDSubBookType. Price Depth	
MDSubBookType	Υ		al qualifier to MDBookType. For IPS only.	
MiddubookType	1	0	IPS implied volume without quantity restriction Synthetically matchable quantity resulting from IPS instruments that is not subject to quantity restrictions.	
		1	IPS implied volume with quantity restriction	

Depth Snapshot Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)			
Field name	Optional		Description
			Synthetically matchable quantity resulting from IPS instruments that is subject to
- I-		5 145	quantity restrictions.
TrdType	Υ		OriginType 0 = Book defines when the trade
			s. Only present for MDEntryType 2 = Trade and
			ondition 32 = Last Auction Price.
			4, 5, 6, 7, 8, and 9 only present for MDEntryType de and MDOriginType 1 = Off-Book.
		1	Block Trade, used to report T7 Entry Service
			(TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		5	Exchange Basis Facility
		6	Vola Trade
		7	EFP-Fin Trade
		8	EFP-Index-Futures Trade
		9	Block Trade at Market
		10	Xetra Eurex Enlight Triggered Trade may be
			set together with MDOriginType 1 = Off-Book
			and TradeCondition 1 = Exchange Last.
		11	Opening Auction Trade
		12	Intraday Auction Trade
		13	Volatility Auction Trade
		14	Closing Auction Trade
		17	Liquidity Improvement Cross
TradingSessionID	Υ	Always	attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Continuous
		2	Closing
		3	Post-Trading
		5	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
SecurityTradingStatus	Υ	Trading	status of an instrument.
		1	Closed
		2	Restricted
		3	Book

Depth Snapshot Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)			
Field name	Optional	Description	
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		15	Pre-Call applicable for trading model Continuous Auction Issuer only
		16	Call applicable for trading model Continuous Auction Issuer only
		17	Freeze, applicable for trading model Continuous Auction Specialist only (applicable since 8.0 only).
MarketCondition	Υ	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Υ	0	No
		1	Yes
SecurityTradingEvent	Υ	Always empty.	
PotentialSecurityTrading Event	Y	Always	empty.
SoldOutIndicator	Υ	Always	empty.
TradeCondition	Υ		ues can be added together to form
		combin	ations of the values. If Exchange Last, High Price t then 1 + 4 = 5 is received.
		Last Au	ction Price cannot be combined with any other and has its own entry in order to convey the
			type through TrdType. Instrument state
		already	changed to continuous when the auction trade
		is repor	
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		128	Previous Closing Price
MultiLegReportingType	Υ		plicable for TES trades of derivatives market
		product	
		0	Single Security
		1	Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade

Depth Snapshot Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)			
Field name	Optional		Description
		2	Multi Leg Security, uUsed to report a TES trade price on the complex instrument.
MultiLegPriceModel	Υ	Only ap	plicable for TES trades of derivatives market
		product	ts.
		0	Standard
		1	User Defined, used to report TES leg trade
			prices entered by a user
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices
			without matching restrictions related to
			quantities that lead to a crossed book)
MDEntryPx	Y	Price.	
MDEntrySize	Υ	-	y or trade volume when MDEntryType is 2 =
			r 7 = Trade Volume. TES disclosed quantity
			1DOriginType is 1 = Off-Book.
NumberOfOrders	Y		r of orders.
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.	
MDEntryTime	Υ	Time of entry (nanoseconds) for last trade entry	
		1	Condition = 1 Exchange Last) and for one auction
		-	Condition 32 = Last Auction Price) entry (e.g.
			nere are opening, intraday and volatility auction
			only for the last auction the time is given).
			s do not have an official timestamp in the
			ot, even if they happen to be identical to the last
Niero Die ale e e dTue de Vale	V		nd be part of the same entry.
NonDisclosedTradeVolu	Y		s the TES trade volume that is not displayed
me		_	the day. Only present for MDEntryType 7 = olume. Used when trade volume is finally
			ed and also for recovery.
TotalNumberOfTrades	Υ	Always	•
		Allways	
<mdsshgrp> sequence er</mdsshgrp>	ius		

vii. Depth snapshot Release 8.1 (29/06/2020 – 20/11/2020)

Depth Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)				
Field name	Optional	Description		
MsgType	N	Always W = Market Data Snapshot Full Refresh.		
MsgSeqNum	Υ	Always empty.		
SenderCompID	N	Unique id of a sender.		
LastMsgSeqNumProcess	Υ	Last message sequence number sent regardless of		
ed		message type.		
RefreshIndicator	Υ	Always empty.		
MarketSegmentID	N	Product identifier, e.g. 89.		
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Source Identification. Always M = Marketplace-assigned		
		identifier.		
ProductComplex	N	Type of instrument		

Depth Snapshot	: Message –	Eurex T7 R	elease 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional		Description
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	
			Strip
Consults Charles	N.I	9	Flexible Instrument
SecurityStatus	N		the instrument.
		0	Active
		1	Inactive for pending deletions of complex
			instruments
		2	Expired for instruments that have expired
		3	intraday Knocked-Out, only applicable in trading
		3	model Continuous Auction Issuer
			Knock-Out Revoked, only applicable in
		4	trading model Continuous Auction Issuer
		5	Suspended
		7	Pending deletion, used for cash instruments
		,	when the last trading date is exceeded and
			the instrument will be deleted soon. Those
			instruments might become 0 = Active again
			intraday via Market Data intraday State
			Change essages.
		8	Knocked-Out And Suspended, only
			applicable in trading model Continuous
			Auction Issuer
TESSecurityStatus	Y		the instrument for TES trading.
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
LastUpdateTime	N	Time of la	ast change for SecurityID (nanoseconds).
		This can	be any trade, change of the orderbook on any
		-	el, or also a product or instrument state
		change ir	nformation conveyed in this message.
<mdsshgrp> sequence st</mdsshgrp>	arts		
NoMDEntries	N	Number	of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only
			applicable for MDEntryType 2 = Trade or 7 =
			Trade Volume

Depth Snapshot	: Message – l	Eurex T7 Re	elease 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional		Description
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		3	Empty Book
			Empty Book is sent during product states
			"Start-Of-Day" and "Pre-Trading" or when no
			price levels exist. During "Post-Trading" and
			"End-Of-Day" ToB prices are distributed.
		4	Auction Clearing Price
			Auction Clearing Price is sent as indicative
			information during the auction.
		7	Trade Volume
			The total traded volume of units traded
			during the day can be found in the
			MDEntrySize field. Please note that the total
			traded volume may include coherent
			volume (from direct matching of complex instruments) as well.
		10	Imbalance
		10	Applicable for Continuous Auction Issuer
			trading model only. Is used instead of
			QuoteCondition 1 = Order Imbalance for
			products for which the imbalance side is not
			disclosed.
MDBookType	Υ	Price dep	th information or top-of-book information.
		0	Top of Book, only applicable to IPS, i.e.
			requires the presence of MDSubBookType.
		1	Price Depth
MDSubBookType	Υ		qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity
			restriction
			Synthetically matchable quantity resulting from IPS instruments that is not subject to
			quantity restrictions.
		1	IPS implied volume with quantity restriction
			Synthetically matchable quantity resulting
			from IPS instruments that is subject to
			quantity restrictions.
TrdType	Υ	For MDO	riginType 0 = Book defines when the trade
			Only present for MDEntryType 2 = Trade and
			ndition 32 = Last Auction Price.
			5, 6, 7, 8, and 9 only present for MDEntryType
			and MDOriginType 1 = Off-Book.
		1	Block Trade, used to report T7 Entry Service
			(TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)

Depth Snapshot	: Message – I	Eurex T7 Re	elease 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional		Description
		3	Exchange For Swap (EFS)
		5	Exchange Basis Facility
		6	Vola Trade
		7	EFP-Fin Trade
		8	EFP-Index-Futures Trade
		9	Block Trade at Market
		10	Xetra Eurex Enlight Triggered Trade may be
			set together with MDOriginType 1 = Off-
			Book and TradeCondition 1 = Exchange Last.
		11	Block QTPIP (Qualified Third Party
			Information Provider) Trade
		12	Opening Auction Trade
		13	Intraday Auction Trade
		14	Volatility Auction Trade
		15	Closing Auction Trade
		16	Cross Auction Trade
		18	Liquidity Improvement Cross
TradingSessionID	Υ	Always at	tached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Continuous
		2	Closing
		3	Post-Trading
		5	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
SecurityTradingStatus	Υ	Trading s	tatus of an instrument.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze

Depth Snapshot	: Message – I	Eurex T7 R	elease 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional	Description	
		11	Closing Auction
		12	Closing Auction Freeze
		15	Pre-Call applicable for trading model
			Continuous Auction Issuer only
		16	Call applicable for trading model Continuous
			Auction Issuer only
		17	Freeze, applicable for trading model
			Continuous Auction Specialist only.
MarketCondition	Υ	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Υ	0	No
		1	Yes
SecurityTradingEvent	Υ	Always ei	
PotentialSecurityTrading	Y		
Event	r	Always ei	прсу.
SoldOutIndicator	Υ	Always ei	• •
TradeCondition	Υ		es can be added together to form
			tions of the values. If Exchange Last, High Price
			then 1 + 4 = 5 is received.
			ion Price cannot be combined with any other
			d has its own entry in order to convey the
		_	ype through TrdType. Instrument state
			hanged to continuous when the auction trade
		is reporte	
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		128	Previous Closing Price
MultiLegReportingType	Υ	Only app	licable for TES trades of derivatives market
0 1 0 31		products	
		0	Single Security
		1	Individual Leg Of A MultiLeg Security, used
		-	to report a TES leg trade price of a complex
			instrument trade
		2	Multi Leg Security, uUsed to report a TES
			trade price on the complex instrument.
MultiLegPriceModel	Υ	Only app	licable for TES trades of derivatives market
		products.	
		0	Standard
		1	User Defined, used to report TES leg trade
			prices entered by a user

Depth Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)				
Field name	Optional		Description	
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices	
			without matching restrictions related to	
			quantities that lead to a crossed book)	
MDEntryPx	Υ	Price.		
MDEntrySize	Υ	Quantity	or trade volume when MDEntryType is 2 =	
		Trade or	7 = Trade Volume. TES disclosed quantity	
		when MD	OriginType is 1 = Off-Book.	
NumberOfOrders	Υ	Number	of orders.	
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Υ	Time of e	ntry (nanoseconds) for last trade entry	
		(TradeCo	ndition = 1 Exchange Last) and for one auction	
		(TradeCo	ndition 32 = Last Auction Price) entry (e.g.	
		when there are opening, intraday and volatility auction		
		trades, only for the last auction the time is given).		
		Statistics	do not have an official timestamp in the	
		snapshot	, even if they happen to be identical to the last	
		trade and	be part of the same entry.	
NonDisclosedTradeVolu	Υ	Contains	the TES trade volume that is not displayed	
me		during th	e day. Only present for MDEntryType 7 =	
		Trade Vol	ume. Used when trade volume is finally	
		disclosed	and also for recovery.	
TotalNumberOfTrades	Υ	Always er	ntpy.	
<mdsshgrp> sequence er</mdsshgrp>	nds			

viii. Depth snapshot Releases 9.0 - 9.1 (23/11/2020- 19/11/2021)

Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)			
Field name	Optional	Description	
MsgType	N	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Υ	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcess ed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Υ	Always empty.	
MarketSegmentID	N	Product identifier, e.g. 89.	
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source Identification. Always M = Marketplace-assigned identifier.	
ProductComplex	N	Type of instrument	
		0 Simple Instrument	
		1 Standard Option Strategy	
		2 Non-Standard Option Strategy	
		3 Volatility Strategy	
		4 Futures Spread	
		5 Inter-Product Spread	

Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)			
Field name	Optional		Description
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
SecurityStatus	N	Status	of the instrument.
		0	Active
		1	Inactive for pending deletions of complex
			instruments
		2	Expired for instruments that have expired intraday
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer
		4	Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer
		5	Suspended
		7	Pending deletion, used for cash instruments when the last trading date is exceeded and the instrument will be deleted soon. Those
			instruments might become 0 = Active again
			intraday via Market Data intraday State Change
			essages.
		8	Knocked-Out And Suspended, only applicable in trading model Continuous Auction Issuer
TESSecurityStatus	Υ	Status	of the instrument for TES trading.
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
LastUpdateTime	N	Time o	of last change for SecurityID (nanoseconds).
		This ca	an be any trade, change of the orderbook on any
			evel, or also a product or instrument state
		chang	e information conveyed in this message.
<mdsshgrp> sequence sta</mdsshgrp>			and and date (MD)
NoMDEntries	N	ļ	er of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		3	Empty Book
			Empty Book is sent during product states
			"Start-Of-Day" and "Pre-Trading" or when no
			price levels exist. During "Post-Trading" and
			"End-Of-Day" ToB prices are distributed.

Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)			
Field name	Optional		Description
		4	Auction Clearing Price
			Auction Clearing Price is sent as indicative
		7	information during the auction. Trade Volume
		/	
			The total traded volume of units traded during the day can be found in the MDEntrySize field. Please note that the total traded volume may include coherent volume (from direct matching of complex instruments) as well.
		10	Imbalance
			Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
MDBookType	Υ	Price c	lepth information or top-of-book information.
		0	Top of Book, only applicable to IPS, i.e. requires the presence of MDSubBookType.
		1	Price Depth
MDSubBookType	Υ	Option	nal qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity restriction Synthetically matchable quantity resulting from IPS instruments that is not subject to quantity restrictions.
		1	IPS implied volume with quantity restriction
			Synthetically matchable quantity resulting from IPS instruments that is subject to quantity restrictions.
TrdType	Υ	For MI	OOriginType 0 = Book defines when the trade
			ns. Only present for MDEntryType 2 = Trade and
			Condition 32 = Last Auction Price.
			4, 6, 7, 8, 9, 10, 11 and 12 only present for
		Book.	tryType 2 = Trade and MDOriginType 1 = Off-
		1	Block Trade, used to report T7 Entry Service
		'	(TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		6	Exchange Basis Facility
		7	Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index-Futures Trade
		10	Block Trade at Market

Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)			
Field name	Optional		Description
		11	Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last.
		12	Block QTPIP (Qualified Third Party Information Provider) Trade
		13	Opening Auction Trade
		14	Intraday Auction Trade
		15	Volatility Auction Trade
		16	Closing Auction Trade
		17	Cross Auction Trade
		19	Liquidity Improvement Cross
TradingSessionID	Υ	Alway	s attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Continuous
		2	Closing
		3	Post-Trading
		5	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
SecurityTradingStatus	Υ	Tradir	ng status of an instrument.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		15	Pre-Call applicable for trading model Continuous Auction Issuer only
		16	Call applicable for trading model Continuous Auction Issuer only

Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)					
Field name	Optional		Description		
	•	17	Freeze, applicable for trading model		
			Continuous Auction Specialist only.		
MarketCondition	Υ	0	Normal		
		1	Stressed market conditions		
FastMarketIndicator	Υ	0	No		
		1	Yes		
SecurityTradingEvent	Υ	Always	s empty.		
PotentialSecurityTrading	Υ	ļ	s empty.		
Event					
SoldOutIndicator	Υ	Always	s empty.		
TradeCondition	Υ	The va	llues can be added together to form		
		combi	nations of the values. If Exchange Last, High Price		
		are se	nt then 1 + 4 = 5 is received.		
			uction Price cannot be combined with any other		
			and has its own entry in order to convey the		
			n type through TrdType. Instrument state		
			y changed to continuous when the auction trade		
		is repo			
		1	Exchange Last		
		2	Opening Price		
		4	High Price		
		8	Low Price		
		16	Official Closing Price		
		32	Last Auction Price		
		128	Previous Closing Price		
MultiLegReportingType	Υ	_	pplicable for TES trades of derivatives market		
		produ			
		0	Single Security		
		1	Individual Leg Of A MultiLeg Security, used to		
			report a TES leg trade price of a complex		
			instrument trade		
		2	Multi Leg Security, uUsed to report a TES trade		
 MultiLegPriceModel	Υ	Only a	price on the complex instrument. pplicable for TES trades of derivatives market		
MultiLegrificeModel	ı	produ	• •		
		0	Standard		
		1	User Defined, used to report TES leg trade		
		'	prices entered by a user		
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices		
-			without matching restrictions related to		
		quantities that lead to a crossed book)			
MDEntryPx	Υ	Price.			
MDEntrySize	Υ	, ,			
			or 7 = Trade Volume. TES disclosed quantity		
		when MDOriginType is 1 = Off-Book.			
NumberOfOrders	Υ	Number of orders.			

Depth Snapshot M	Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)				
Field name	Optional	Description			
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.			
MDEntryTime	Y	Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry.			
NonDisclosedTradeVolu me	Y	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			
TotalNumberOfTrades	Υ	Always emtpy.			
<mdsshgrp> sequence ends</mdsshgrp>					

ix. Depth snapshot Releases 10.0 - 11.1 (22/11/2021 - 17/11/2023)

Depth Snapshot Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)			ses 10.0 – 11.1 (22/11/2021 – 17/11/2023)	
Field name	Optiona I	Description		
MsgType	N	Always V	V = Market Data Snapshot Full Refresh.	
MsgSeqNum	Υ	Always e	mpty.	
SenderCompID	N	Unique i	d of a sender.	
LastMsgSeqNumProcesse d	Y	Last mes message	sage sequence number sent regardless of type.	
RefreshIndicator	Υ	Always e	mpty.	
MarketSegmentID	N	Product i	identifier, e.g. 89.	
SecurityID	N	Instrume	ent identifier, e.g. 8852.	
SecurityIDSource	N	Source Identification. Always M = Marketplace-assigned identifier.		
ProductComplex	N	Type of instrument		
		0	Simple Instrument	
		1	Standard Option Strategy	
		2	Non-Standard Option Strategy	
		3	Volatility Strategy	
		4	Futures Spread	
		5	Inter-Product Spread	
		6	Standard Futures Strategy	
		7	Pack and Bundle	
		8	Strip	
		9	Flexible Instrument	
		10	Commodity Strips (applicable since 11.0)	
SecurityStatus	N	Status of	Status of the instrument.	

Depth Snapshot Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)				
Field name	Optiona I		Description	
		0	Active	
		1	Inactive for pending deletions of complex instruments	
		2	Expired for instruments that have expired intraday	
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer	
		4	Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer	
		5	Suspended	
		7	Pending deletion, used for cash instruments when the last trading date is exceeded and the instrument will be deleted soon. Those instruments might become 0 = Active again intraday via Market Data intraday State Change essages.	
		8	Knocked-Out And Suspended, only applicable in trading model Continuous Auction Issuer	
TESSecurityStatus	Υ	Status of	the instrument for TES trading.	
		0	Active	
		1	Inactive	
		2	Expired	
		5	Suspended	
LastUpdateTime	N	Time of la	ast change for SecurityID (nanoseconds).	
		price leve	be any trade, change of the orderbook on any el, or also a product or instrument state oformation conveyed in this message.	
<mdsshgrp> sequence star</mdsshgrp>	ts			
NoMDEntries	N	Number	of market data (MD) entries.	
MDOriginType	N	0	Book for on-exchange trading	
		1	Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume	
MDEntryType	N	0	Bid	
		1	Offer	
		2	Trade	
		3	Empty Book	
			Empty Book is sent during product states "Start-Of-Day" and "Pre-Trading" or when no	
			price levels exist. During "Post-Trading" and "End-Of-Day" ToB prices are distributed.	
		4	Auction Clearing Price	

Depth Snapshot Mess	age – Eure	x T7 Releas	ses 10.0 – 11.1 (22/11/2021 – 17/11/2023)
Field name	Optiona I	Description	
		7	Auction Clearing Price is sent as indicative information during the auction. Trade Volume
		·	The total traded volume of units traded during the day can be found in the MDEntrySize field. Please note that the total traded volume may include coherent volume (from direct matching of complex instruments) as well.
		10	Imbalance Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
MDBookType	Υ	Price dep	th information or top-of-book information.
		0	Top of Book, only applicable to IPS, i.e. requires the presence of MDSubBookType.
		1	Price Depth
MDSubBookType	Υ	Optional	qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity restriction Synthetically matchable quantity resulting from IPS instruments that is not subject to quantity restrictions.
		1	IPS implied volume with quantity restriction Synthetically matchable quantity resulting from IPS instruments that is subject to quantity restrictions.
TrdType	Y	happens. TradeCor 1, 2, 3, 4,	riginType 0 = Book defines when the trade Only present for MDEntryType 2 = Trade and ndition 32 = Last Auction Price. 6, 7, 8, 9, 10, 11 and 12 only present for Type 2 = Trade and MDOriginType 1 = Off-
		1	Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		6	Exchange Basis Facility
		7	Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index-Futures Trade

Depth Snapshot Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)				
Field name	Optiona I		Description	
		10	Block Trade at Market	
		11	Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last.	
		12	Block QTPIP (Qualified Third Party Information Provider) Trade	
		13	Opening Auction Trade	
		14	Intraday Auction Trade	
		15	Volatility Auction Trade	
		16	Closing Auction Trade	
		17	Cross Auction Trade	
		19	Liquidity Improvement Cross	
TradingSessionID	Υ	Always at	tached to the first MDEntry.	
		0	Day	
		1	Morning	
		2	Evening	
		3	After-Hours	
		4	Holiday	
TradingSessionSubID	Υ	0	Pre-Trading	
		1	Continuous	
		2	Closing	
		3	Post-Trading	
		5	Quiescent	
TESTradSesStatus	Υ	0	Halted	
		1	Open	
		2	Closed	
		3	Pre-Close	
SecurityTradingStatus	Υ	Trading s	tatus of an instrument.	
		1	Closed	
		2	Restricted	
		3	Book	
		4	Continuous	
		5	Opening Auction	
		6	Opening Auction Freeze	
		7	Intraday Auction	
		8	Intraday Auction Freeze	
		9	Circuit Breaker Auction	
		10	Circuit Breaker Auction Freeze	
		11	Closing Auction	
		12	Closing Auction Freeze	

Depth Snapshot Mess	age – Eure	x T7 Releas	ses 10.0 – 11.1 (22/11/2021 – 17/11/2023)
Field name	Optiona I	Description	
		15	Pre-Call applicable for trading model
			Continuous Auction Issuer only
		16	Call applicable for trading model Continuous
			Auction Issuer only
		17	Freeze, applicable for trading model
MarketCondition	Y	0	Continuous Auction Specialist only. Normal
WarketCondition	ı	1	Stressed market conditions
FastMarketIndicator	Υ	0	No
i astiviai ketiiitiitatoi	ı	1	Yes
Consult Total Confessor		-	
SecurityTradingEvent	Y	Always e	
PotentialSecurityTradingE vent	Y	Always e	mpty.
SoldOutIndicator	Υ	Always e	mpty.
HighPx	Υ	Always e	mpty.
LowPx	Y	Always e	mpty.
TradeCondition	Y		es can be added together to form
			tions of the values. If Exchange Last, High Price
			then 1 + 4 = 5 is received.
			ion Price cannot be combined with any other
			d has its own entry in order to convey the
			ype through TrdType. Instrument state
		is reporte	hanged to continuous when the auction trade
		15 Teporte	Exchange Last
		2	Opening Price
		4	
		8	High Price Low Price
		16	Official Closing Price
		32	Last Auction Price
		128	Previous Closing Price
MultiLegReportingType	Y		licable for TES trades of derivatives market
		products	
		0	Single Security
		1	Individual Leg Of A MultiLeg Security, used
			to report a TES leg trade price of a complex instrument trade
		2	Multi Leg Security, uUsed to report a TES
		_	trade price on the complex instrument.
MultiLegPriceModel	Υ	Only ann	licable for TES trades of derivatives market
	·	products	
		0	Standard
		1	User Defined, used to report TES leg trade
			prices entered by a user

Depth Snapshot Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)				
Field name	Optiona I	Description		
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)	
MDEntryPx	Υ	Price.		
MDEntrySize	Y	Quantity or trade volume when MDEntryType is 2 = Trade or 7 = Trade Volume. TES disclosed quantity when MDOriginType is 1 = Off-Book.		
NumberOfOrders	Υ	Number of orders.		
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Υ	Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry.		
NonDisclosedTradeVolum e	Y	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.		
TotalNumberOfTrades	Υ	Always er	mtpy.	
<mdsshgrp> sequence end</mdsshgrp>	S			

x. Depth snapshot Release 12.0 (20/11/2023 – 10/05/2024)

Depth Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional		Description
MsgType	N	Always \	W = Market Data Snapshot Full Refresh.
MsgSeqNum	Υ	Always 6	empty.
SenderCompID	N	Unique	id of a sender.
LastMsgSeqNumProcessed	Υ	Last me	ssage sequence number sent regardless of
		message	e type.
RefreshIndicator	Υ	Always 6	empty.
MarketSegmentID	N	Product	identifier, e.g. 89.
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source Identification. Always M = Marketplace-assigned identifier.	
ProductComplex	N	Type of	instrument
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread

Depth Snapshot M	lessage – E	urex T7 F	Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
		11	Scaled Simple Instrument
SecurityStatus	N	Status o	f the instrument.
		0	Active
		1	Inactive for pending deletions of complex instruments
		2	Expired for instruments that have expired intraday
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer
		4	Knock-Out Revoked, only applicable in trading model Continuous Auction Issuer
		5	Suspended
		7	Pending deletion, used for cash instruments
			when the last trading date is exceeded and the
			instrument will be deleted soon. Those
			instruments might become 0 = Active again
			intraday via Market Data intraday State
		8	Change essages. Knocked-Out And Suspended, only applicable
		0	in trading model Continuous Auction Issuer
TESSecurityStatus	Υ	Status o	f the instrument for TES trading.
,		0	Active
		1	Inactive
		2	Expired
		5	Suspended
LastUpdateTime	N		last change for SecurityID (nanoseconds).
		¥	be any trade, change of the orderbook on any
			vel, or also a product or instrument state change
			tion conveyed in this message.
<mdsshgrp> sequence star</mdsshgrp>	ts		
NoMDEntries	N	Number	of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable
			for MDEntryType 2 = Trade or 7 = Trade
MDEntraTions	N I		Volume
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		3	Empty Book

Depth Snapshot M	lessage – E	urex T7 F	Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
			Empty Book is sent during product states "Start-Of-Day" and "Pre-Trading" or when no price levels exist. During "Post-Trading" and "End-Of-Day" ToB prices are distributed.
		4	Auction Clearing Price Auction Clearing Price is sent as indicative
		7	information during the auction. Trade Volume
			The total traded volume of units traded during the day can be found in the MDEntrySize field. Please note that the total traded volume may include coherent volume (from direct matching of complex instruments) as well.
		10	Imbalance Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
MDBookType	Υ	Price de	pth information or top-of-book information.
		0	Top of Book, only applicable to IPS, i.e. requires the presence of MDSubBookType.
	.,	1	Price Depth
MDSubBookType	Υ		l qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity restriction Synthetically matchable quantity resulting from IPS instruments that is not subject to quantity restrictions.
		1	IPS implied volume with quantity restriction Synthetically matchable quantity resulting from IPS instruments that is subject to quantity restrictions.
TrdType	Y	happens TradeCo 1, 2, 3, 4	OriginType 0 = Book defines when the trade s. Only present for MDEntryType 2 = Trade and ondition 32 = Last Auction Price. 6, 7, 8, 9, 10, 11, 12, and 13 only present for yType 2 = Trade and MDOriginType 1 = Off-
		1	Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		6	Exchange Basis Facility
		7	Vola Trade
		8	EFP-Fin Trade

Field name Optional Description 9 EFP-Index-Futures Trade 10 Block Trade at Market 11 Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last. 12 Block QTPIP (Qualified Third Party Information Provider) Trade 13 Delta Trade At Market 14 Opening Auction Trade 15 Intraday Auction Trade 16 Volatility Auction Trade 17 Closing Auction Trade 18 Cross Auction Trade 19 Liquidity Improvement Cross Always attached to the first MDEntry. Day 1 Morning 2 Evening 3 After-Hours 4 Holiday TradingSessionSubID Y O Pre-Trading 1 Continuous 2 Evening 3 After-Hours 4 Holiday TeSTradSesStatus Y O Pre-Trading 5 Quiescent 7 Tading	Depth Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)				
10 Block Trade at Market 11 Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last. 12 Block QTPIP (Qualified Third Party Information Provider) Trade 13 Delta Trade At Market 14 Opening Auction Trade 15 Intraday Auction Trade 15 Intraday Auction Trade 16 Volatility Auction Trade 17 Closing Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 19 Morning 2 Evening 3 After-Hours 4 Holiday Morning 2 Evening 3 After-Hours 4 Holiday Morning 2 Closing 3 Post-Trading TradingSessionSubID Y O Pre-Trading O Pre-Trading TradingSessionSubID Y O Pre-Trading O Pre-Trading	Field name	Optional		Description	
TradingSessionSubID		9	EFP-Index-Futures Trade		
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TradeCondition 1 = Exchange Last. 12 Block QTPIP (Qualified Third Party Information Provider) Trade 13 Delta Trade At Market 14 Opening Auction Trade 15 Intraday Auction Trade 16 Volatility Auction Trade 17 Closing Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 19 Day 1 Morning 2 Evening 3 After-Hours 4 Holiday Holiday Holiday 10 Closing Auction Trade 10 Continuous 2 Closing 3 Post-Trading 1 Continuous 2 Closing 3 Post-Trading 5 Quiescent 10 Open 2 Closed 3 Pre-Close 2 Restricted 3 Pre-Close 2 Restricted 3 Book 4 Continuous 5 Opening Auction Closed 5 Opening Auction Closed 6 Opening Auction Closed		11	Xetra Eurex Enlight Triggered Trade may be set		
Iname				0 1.	
Provider) Trade Provider Trade					
13 Delta Trade At Market 14 Opening Auction Trade 15 Intraday Auction Trade 16 Volatility Auction Trade 17 Closing Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 18 Cross Auction Trade 20 Liquidity Improvement Cross 14 Morning 2 Evening 3 After-Hours 4 Holiday 1 Continuous 2 Closing 3 Post-Trading 3 Post-Trading 5 Quiescent 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction Freeze 7 Intraday Auction Freeze 9 Circuit Breaker Auction Freeze 10 Circuit Breaker Auction Freeze 10 Circuit Breaker Auction Freeze 10 Circuit Breaker Auction Freeze 11 Closing Auction 10 Circuit Breaker Aucti			12		
14				,	
15					
Interval of the properties of t			14	· · · · ·	
Test TradSesstatusY EscurityTradingStatusClosing Auction Trade 20 Liquidity Improvement CrossTest TradingSessionSubID Test TradingSessionSubID EscurityTradingStatusY Pre-Trading 1 2 4 4 1 1 2 4 			15	Intraday Auction Trade	
TradingSessionID TradingSessionID TradingSessionID TradingSessionID TradingSessionSubID		16	Volatility Auction Trade		
TradingSessionID Y Always attached to the first MDEntry. Day 1 Morning 2 Evening 3 After-Hours 4 Holiday 1 Continuous 2 Closing 3 Post-Trading 5 Quiescent TESTradSesStatus Y 0 Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 0 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction Freeze			17	Closing Auction Trade	
TradingSessionID Always attached to the first MDEntry. Day Morning Evening After-Hours Holiday Pre-Trading Continuous Closing Post-Trading SessionSubID TESTradSesStatus TESTradSesStatus TestradSesStatus Y Halted Dopen Closed Pre-Close SecurityTradingStatus Y Trading status of an instrument. Closed Restricted Book Continuous Closed Restricted Book Continuous Trading status of an instrument. Closed Restricted Book Continuous Dopening Auction Copening Auction Freeze Intraday Auction Residual preeze Intraday Auction Residual preeze Intraday Auction Residual preeze Intraday Auction Residual preeze Circuit Breaker Auction Intraday Auction Freeze Gircuit Breaker Auction Treeze Circuit Breaker Auction Freeze Closing Auction Circuit Breaker Auction Freeze Till Closing Auction			18	Cross Auction Trade	
O Day			20	Liquidity Improvement Cross	
TradingSessionSubID Y 0 Pre-Trading TradingSessionSubID Y 0 Pre-Trading 1 Continuous 2 Closing 3 Post-Trading 5 Quiescent TESTradSesStatus Y 0 Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction	TradingSessionID	Υ	Always a	attached to the first MDEntry.	
Evening3After-Hours4HolidayTradingSessionSubIDY0Pre-Trading1Continuous2Closing3Post-Trading5QuiescentTESTradSesStatusY0Halted1Open2Closed3Pre-CloseSecurityTradingStatusYTrading status of an instrument.1Closed2Restricted3Book4Continuous5Opening Auction6Opening Auction Freeze7Intraday Auction Freeze9Circuit Breaker Auction10Circuit Breaker Auction Freeze11Closing Auction Freeze			0	Day	
TradingSessionSubIDY 4 4 4 4 5 5 6 7 8 9 8 9 8 9 8 9 8 9 9 8 9 <br< td=""><td></td><td></td><td>1</td><td>Morning</td></br<>			1	Morning	
TradingSessionSubID Y 1 Continuous 1 Continuous 2 Closing 3 Post-Trading 5 Quiescent TESTradSesStatus Y 0 Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction Freeze 9 Circuit Breaker Auction Freeze 10 Closing Auction Freeze 11 Closing Auction			2	Evening	
TradingSessionSubID Y 1 Continuous 2 Closing 3 Post-Trading 5 Quiescent TESTradSesStatus Y 0 Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			3	After-Hours	
TESTradSesStatus Y 0 Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction 6 Opening Auction 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			4	Holiday	
Closing	TradingSessionSubID	Υ	0	Pre-Trading	
TESTradSesStatus Y 0 Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction 6 Opening Auction 6 Opening Auction 7 Intraday Auction 8 Intraday Auction 8 Intraday Auction 10 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			1	Continuous	
TESTradSesStatus Y O Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			2	Closing	
TESTradSesStatus Y O Halted 1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			3	Post-Trading	
1 Open 2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			5	Quiescent	
2 Closed 3 Pre-Close SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction	TESTradSesStatus	Υ	0	Halted	
SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			1	Open	
SecurityTradingStatus Y Trading status of an instrument. 1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			2	Closed	
1 Closed 2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			3	Pre-Close	
2 Restricted 3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction	SecurityTradingStatus	Υ	Trading	status of an instrument.	
3 Book 4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			1	Closed	
4 Continuous 5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			2	Restricted	
5 Opening Auction 6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			3	Book	
6 Opening Auction Freeze 7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			4	Continuous	
7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			5	Opening Auction	
7 Intraday Auction 8 Intraday Auction Freeze 9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			6		
9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			7	Intraday Auction	
9 Circuit Breaker Auction 10 Circuit Breaker Auction Freeze 11 Closing Auction			8	Intraday Auction Freeze	
11 Closing Auction			9	-	
			10	Circuit Breaker Auction Freeze	
			11	Closing Auction	
12 Closing Auction Freeze				-	

Depth Snapshot M	1essage – E	urex T7	Release 12.0 (20/11/2023 – 10/05/2024)	
Field name	Optional	Description		
		15	Pre-Call applicable for trading model	
			Continuous Auction Issuer only	
		16	Call applicable for trading model Continuous	
			Auction Issuer only	
		17	Freeze, applicable for trading model	
			Continuous Auction Specialist only.	
MarketCondition	Υ	0	Normal	
		1	Stressed market conditions	
FastMarketIndicator	Υ	0	No	
		1	Yes	
SecurityTradingEvent	Υ	Always	empty.	
PotentialSecurityTradingEv	Υ	Always		
ent				
SoldOutIndicator	Υ	Always	empty.	
HighPx	Υ	Always	empty.	
LowPx	Υ	Always	empty.	
TradeCondition	Υ	The values can be added together to form combina		
			alues. If Exchange Last, High Price are sent then	
		1 + 4 = 1	5 is received.	
		Last Au	ction Price cannot be combined with any other	
			nd has its own entry in order to convey the	
		auction type through TrdType. Instrument state already changed to continuous when the auction trade is reported.		
		1	Exchange Last	
		2	Opening Price	
		4	High Price	
		8	Low Price	
		16	Official Closing Price	
		32	Last Auction Price	
		128	Previous Closing Price	
MultiLegReportingType	Υ	Only ap	plicable for TES trades of derivatives market	
		products.		
		0	Single Security	
		1	Individual Leg Of A MultiLeg Security, used to	
			report a TES leg trade price of a complex	
			instrument trade	
		2	Multi Leg Security, uUsed to report a TES trade	
			price on the complex instrument.	
MultiLegPriceModel	Υ	Only applicable for TES trades of derivatives market products.		
		0	Standard	
		1	User Defined, used to report TES leg trade	
			prices entered by a user	

Depth Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)				
Field name	Optional	Description		
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices	
			without matching restrictions related to	
			quantities that lead to a crossed book)	
MDEntryPx	Υ	Price.		
MDEntrySize	Υ	Quantity or trade volume when MDEntryType is 2 =		
		Trade or	7 = Trade Volume. TES disclosed quantity when	
		MDOriginType is 1 = Off-Book.		
NumberOfOrders	Υ	Number of orders.		
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Υ	Time of entry (nanoseconds) for last trade entry (TradeCondition = 1 Exchange Last) and for one auction (TradeCondition 32 = Last Auction Price) entry (e.g. when there are opening, intraday and volatility auction trades, only for the last auction the time is given). Statistics do not have an official timestamp in the snapshot, even if they happen to be identical to the last trade and be part of the same entry.		
NonDisclosedTradeVolume	Υ	Contains	s the TES trade volume that is not displayed	
		during the day. Only present for MDEntryType 7 = Trade		
		Volume.	Used when trade volume is finally disclosed	
		and also	for recovery.	
TotalNumberOfTrades	Υ	Always emtpy.		
<mdsshgrp> sequence end</mdsshgrp>	s			

xi. Depth snapshot Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)

Depth Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)			
Field name	Optional	Description	
MsgType	N	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Υ	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Υ	Last message sequence number sent regardless of	
		message type.	
RefreshIndicator	Υ	Always empty.	
MarketSegmentID	N	Product identifier, e.g. 89.	
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source Identification. Always M = Marketplace-assigned	
		identifier.	
ProductComplex	N	Type of instrument	
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
		5	Inter-Product Spread

Depth Snapshot Mess	age – Eurex	x T7 Releas	es 12.1 – 13.0 (13/05/2024 <i>–</i> 16/05/2024)
Field name	Optional		Description
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
		9	Flexible Instrument
		10	Commodity Strips
		11	Scaled Simple Instrument
		12	Non Standard Volatility Strategy
SecurityStatus	N		the instrument.
,		0	Active
		1	Inactive for pending deletions of complex
		'	instruments
		2	Expired for instruments that have expired
			intraday
		3	Knocked-Out, only applicable in trading
			model Continuous Auction Issuer
			Knock-Out Revoked, only applicable in
		4	trading model Continuous Auction Issuer
		5	Suspended
		7	Pending deletion, used for cash instruments
			when the last trading date is exceeded and
			the instrument will be deleted soon. Those
			instruments might become 0 = Active again intraday via Market Data intraday State
			Change essages.
		8	Knocked-Out And Suspended, only applicable
			in trading model Continuous Auction Issuer
TESSecurityStatus	Υ	Status of the instrument for TES trading.	
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
LastUpdateTime	N	Time of last change for SecurityID (nanoseconds).	
		This can be any trade, change of the orderbook on any	
			l, or also a product or instrument state change
		informati	on conveyed in this message.
<mdsshgrp> sequence star</mdsshgrp>	ts	1	
NoMDEntries	N	Number o	of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable
			for MDEntryType 2 = Trade or 7 = Trade
MDFT	N 1		Volume
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		3	Empty Book

Depth Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)			
Field name	Optional		Description
			Empty Book is sent during product states "Start-Of-Day" and "Pre-Trading" or when no price levels exist. During "Post-Trading" and "End-Of-Day" ToB prices are distributed.
		4	Auction Clearing Price
			Auction Clearing Price is sent as indicative information during the auction.
		7	Trade Volume
			The total traded volume of units traded during the day can be found in the MDEntrySize field. Please note that the total traded volume may include coherent volume (from direct matching of complex instruments) as well.
		10	Imbalance Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
MDBookType	Υ	Price dept	th information or top-of-book information.
		0	Top of Book, only applicable to IPS, i.e. requires the presence of MDSubBookType.
		1	Price Depth
MDSubBookType	Υ		qualifier to MDBookType. For IPS only.
		0	IPS implied volume without quantity restriction Synthetically matchable quantity resulting from IPS instruments that is not subject to quantity restrictions.
		1	IPS implied volume with quantity restriction
			Synthetically matchable quantity resulting from IPS instruments that is subject to quantity restrictions.
TrdType	Y	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType 2 = Trade and TradeCondition 32 = Last Auction Price. 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 12, and 13 only present for MDEntryType 2 = Trade and MDOriginType 1 = Off-	
		Book.	Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		5	Exchange Basis Facility
		6	Vola Trade
		7	EFP-Fin Trade

Depth Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)			
Field name	Optional		Description
		8	EFP-Index-Futures Trade
		9	Block Trade at Market
		10	Xetra Eurex Enlight Triggered Trade may be
			set together with MDOriginType 1 = Off-Book
			and TradeCondition 1 = Exchange Last.
		11	Block QTPIP (Qualified Third Party
			Information Provider) Trade
		12	Delta Trade At Market
		13	Opening Auction Trade
		14	Intraday Auction Trade
		15	Volatility Auction Trade
		16	Closing Auction Trade
		17	Cross Auction Trade
		19	Liquidity Improvement Cross
TradingSessionID	Υ	Always at	tached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Υ	0	Pre-Trading
		1	Continuous
		2	Closing
		3	Post-Trading
		5	Quiescent
TESTradSesStatus	Υ	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
SecurityTradingStatus	Υ	Trading st	tatus of an instrument.
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze
		7	Intraday Auction
		8	Intraday Auction Freeze
		9	Circuit Breaker Auction
		10	Circuit Breaker Auction Freeze
		11	Closing Auction
		12	Closing Auction Freeze
		· -	

Depth Snapshot Messa	age – Eurex	x T7 Releas	ses 12.1 – 13.0 (13/05/2024 <i>–</i> 16/05/2024)	
Field name	Optional		Description	
		15	Pre-Call applicable for trading model	
			Continuous Auction Issuer only	
		16	Call applicable for trading model Continuous	
			Auction Issuer only	
		17	Freeze, applicable for trading model	
			Continuous Auction Specialist only.	
		19	Circuit Breaker Auction Triggered By Static	
			Limit Breach	
		20	Circuit Breaker Auction Triggered By Static	
			Limit Breach Freeze	
MarketCondition	Υ	0	Normal	
		1	Stressed market conditions	
FastMarketIndicator	Υ	0	No	
		1	Yes	
SecurityTradingEvent	Υ	Always er	mpty.	
PotentialSecurityTradingEv	Υ	Always er	mpty.	
ent				
SoldOutIndicator	Υ	Always empty.		
HighPx	Υ	Always empty.		
LowPx	Υ	Always empty.		
TradeCondition	Υ	The values can be added together to form combinat		
			ues. If Exchange Last, High Price are sent then	
		1 + 4 = 5 is received.		
		Last Auction Price cannot be combined with any other value and has its own entry in order to convey the auction type through TrdType. Instrument state already changed to continuous when the auction trade is		
		reported.		
		1	Exchange Last	
		2	Opening Price	
		4	High Price	
		8	Low Price	
		16	Official Closing Price	
		32	Last Auction Price	
		128	Previous Closing Price	
MultiLegReportingType	Υ	Only app	licable for TES trades of derivatives market	
		products		
		0	Single Security	
		1	Individual Leg Of A MultiLeg Security, used to	
			report a TES leg trade price of a complex	
			instrument trade	
		2	Multi Leg Security, uUsed to report a TES	
			trade price on the complex instrument.	
MultiLegPriceModel	Υ	Only applicable for TES trades of derivatives market		
		products		
		0	Standard	

Depth Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)			
Field name	Optional		Description
		1	User Defined, used to report TES leg trade prices entered by a user
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)
MDEntryPx	Υ	Price.	
MDEntrySize	Y	Trade or 7	or trade volume when MDEntryType is 2 = 7 = Trade Volume. TES disclosed quantity when Type is 1 = Off-Book.
NumberOfOrders	Υ	Number o	of orders.
MDPriceLevel	Υ	Book leve	l. Absent for implied bid/offer prices.
MDEntryTime	Y	(TradeCor (TradeCor when the trades, or Statistics of snapshot, trade and	ntry (nanoseconds) for last trade entry ndition = 1 Exchange Last) and for one auction ndition 32 = Last Auction Price) entry (e.g. re are opening, intraday and volatility auction ally for the last auction the time is given). do not have an official timestamp in the even if they happen to be identical to the last be part of the same entry.
NonDisclosedTradeVolume	Y	during the Volume. U	the TES trade volume that is not displayed e day. Only present for MDEntryType 7 = Trade Used when trade volume is finally disclosed for recovery.
TotalNumberOfTrades	Υ	Always en	ntpy.
<mdsshgrp> sequence ends</mdsshgrp>			

3.3.2 Depth incremental message

File: DI_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

This message provides order book updates up to a given level and on-exchange trades.

i. Depth incremental Releases 1.0 - 1.2 (03/12/2012 - 22/11/2013)

Depth Incremental Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and				
		0/06/20	013 – 22/11/2013)	
Field name	Optional		Description	
MsgType	Ν	Always	X = Market Data Incremental Refresh.	
MsgSeqNum	N	The se	quence number is incremented per product across	
		all mes	ssage types on a particular feed.	
SenderCompID	N	Unique id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.		
<mdincgrp> sequence starts</mdincgrp>				
NoMDEntries	N	Number of market data (MD) entries.		
MDUpdateAction	N	0	New, indicates either that a new price level is	
			created in the order book or a trade.	

Field name Optional Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated. 2 Delete, delete a specified price level. 3 Delete Thru, delete all price levels from 1 to the specified price level. 4 Delete From, delete all price levels from 1 to the specified price level. 5 Overlay, change the price of a given price level, other parameters, e.g. quantity might also change. 1 Offer	Depth Increment	_		T7 Releases 1.0 – 1.2 (between 03/12/2012 and 013 – 22/11/2013)		
1 Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated. 2	Field name		10,00,2	•		
2 Delete, delete a specified price level. 3 Delete Thru, delete all price levels from 1 to the specified price level. 4 Delete From, delete all price levels from 1 to the specified price level. 5 Overlay, change the price of a given price level, other parameters, e.g. quantity might also change. MDEntryType		- Clarical and	1	Change, indicates a change at a given price level, all fields but the price on the specified side at the		
3 Delete Thru, delete all price levels from 1 to the specified price level.			2	·		
level. 5 Overlay, change the price of a given price level, other parameters, e.g quantity might also change.			3	Delete Thru, delete all price levels from 1 to the		
MDEntryType Note			4	level.		
1 Offer 2 Trade 3 Empty book 4 Auction Clearing Price SecurityID N Instrument identifier, e.g. 8852. Source identification, Always M = Marketplace-assigned identifier. MDEntryPx Y Price (trade or order), The price can be negative for strategies involving multiple simple instruments (complex instruments). MDEntrySize Y Quantity (trade or order), Number Of Orders Y Number of orders. MDPriceLevel Y Book level, Absent for implied bid/offer prices. MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). <tradeentrygrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 9 Volatility Auction Trade 9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade 11 Cross Auction Trade TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price 1 1 1 1 1 1 1 1 1 </tradeentrygrp>			5			
SecurityID N Instrument identifier, e.g. 8852.	MDEntryType	N	0			
SecurityID N Instrument identifier, e.g. 8852.			-			
SecurityID N Instrument identifier, e.g. 8852. SecurityIDSource N Source identification. Always M = Marketplace-assigned identifier. MDEntryPx Y Price (trade or order). The price can be negative for strategies involving multiple simple instruments (complex instruments). MDEntrySize Y Quantity (trade or order). Number Of Orders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). <tradeentrygrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price</tradeentrygrp>						
SecurityID N Instrument identifier, e.g. 8852.			3	· ·		
SecurityIDSource N Source identification. Always M = Marketplace-assigned identifier. MDEntryPx Y Price (trade or order). The price can be negative for strategies involving multiple simple instruments (complex instruments). MDEntrySize Y Quantity (trade or order). NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). <tradeentrygrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price</tradeentrygrp>			· ·			
MDEntryPx	-					
strategies involving multiple simple instruments (complex instruments). MDEntrySize Y Quantity (trade or order). NumberOfOrders Y Number of orders. MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). TradeEntryGrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price			identi	fier.		
NumberOfOrders Y Book level. Absent for implied bid/offer prices. MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). <tradeentrygrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price</tradeentrygrp>	MDEntryPx	Y	strate	gies involving multiple simple instruments (complex		
MDPriceLevel Y Book level. Absent for implied bid/offer prices. MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). *TradeEntryGrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price	MDEntrySize	Υ	Quant	tity (trade or order).		
MDEntryTime Y For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds). *TradeEntryGrp> (optional) group starts, only present for MDEntryType=2 (Trade). TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price	NumberOfOrders	Υ	Numb	-		
trades official time of execution (all in nanoseconds). <pre> <pre> <pre></pre></pre></pre>	MDPriceLevel	Υ	Book	Book level. Absent for implied bid/offer prices.		
TrdType Y Defines when the trade happens. Only present for TradeCondition=32. For trades outside the auctions, this field is not set. Opening Auction Trade Intraday Auction Trade V Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. Exchange Last Opening Price	MDEntryTime	Y				
TradeCondition=32. For trades outside the auctions, this field is not set. 7 Opening Auction Trade 8 Intraday Auction Trade 9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price	<tradeentrygrp> (option</tradeentrygrp>	onal) group s	starts, o	nly present for MDEntryType=2 (Trade).		
7 Opening Auction Trade 8 Intraday Auction Trade 9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price	TrdType	Y	Trade	Condition=32.		
8 Intraday Auction Trade 9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price			For tra			
9 Volatility Auction Trade 10 Closing Auction Trade 11 Cross Auction Trade TradeVolume Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price						
TradeVolume Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. Exchange Last Opening Price				3		
TradeVolume Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. Exchange Last Q Opening Price						
TradeVolume Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price			-			
TradeCondition Y Defines the type of price for MDEntryPx. Only present for MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price		.,	11	Cross Auction Trade		
MDEntryType=2 Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5 is received. 1 Exchange Last 2 Opening Price			D (:	that the first the second second		
+ 4 = 5 is received. 1 Exchange Last 2 Opening Price	TradeCondition	Y	MDEn The va	tryType=2 Trade. alues can be added together to form combinations		
1 Exchange Last 2 Opening Price						
2 Opening Price						
			-	High Price		

Depth Incremental Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)				
Field name	Optional		Description	
		8	Low Price	
		16	Official Closing Price	
		32	Last Auction Price	
		64	Out of sequence used for trades entered manually	
			by Market Supervision (mutually exclusive with 1).	
MDGapIndicator	Υ	Reserv	ved for future use. Always Empty.	
AggressorTimestamp	Υ	-	time of the incoming order that triggered the trade	
			noseconds). Only present for MDEntryType=2 Trade.	
AggressorSide	Υ		f the incoming order, which created the trade. Only	
		_	nt for MDEntryType=2 Trade.	
		0	Buy	
		1	Sell	
NumberOfBuyOrders	Υ	Numb	er of buy orders involved in this trade.	
		In case of a synthetically matched complex order (i.e. an		
			ing complex order matches (synthetically) against	
			al simple instrument leg orders) either the buy or sell	
			empty. In case of a direct matched complex order	
			n incoming complex order matches against the	
			ite side of the complex instrument order book),	
			ides are filled.	
NumberOfSellOrders	Υ		er of sell orders involved in this trade. Can be empty	
			e of a synthetically matched complex order (see	
			erOfBuyOrders above).	
MDEntryID	Υ		sents the match step ID. This field is a unique	
		_	ner with MarketSegmentID. When an order executes	
		_	st the book at multiple price levels, there is one	
T 15.5	1)		tryID per price level.	
<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>				

ii. Depth incremental Release 3.0 (23/11/2015 – 18/11/2016)

Depth Incremental Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)			
Field name	Optional	Description	
MsgType	Ν	Always X = Market Data Incremental Refresh.	
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.	
SenderCompID	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
<mdincgrp> sequence starts</mdincgrp>			
NoMDEntries	N	Number of market data (MD) entries	
MDUpdateAction	N	New, indicates either that a new price level is created in the order book or a trade.	

Depth Incre	emental Mes	sage -	Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional		Description		
	·	1	Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated.		
		2	Delete, delete a specified price level.		
		3	Delete Thru, delete all price levels from 1 to the		
			specified price level.		
		4	Delete From, delete all price levels ≥ specified price level.		
		5	Overlay, change the price of a given price level, other		
			parameters, e.g quantity might also change.		
MDEntryType	N	0	Bid		
		1	Offer		
		2	Trade		
		4	Auction Clearing Price		
		7	Trade Volume. Used only for recovery purposes after a failover on the exchange side. When 7 is sent, the total traded volume of units traded during the day can be found in the MDEntrySize field.		
SecurityID	N	Instr	ument identifier, e.g. 8852.		
SecurityIDSource	N		Source identification. Always M = Marketplace-assigned identifier.		
MDEntryPx	Y	invol	Price (trade or order). The price can be negative for strategies involving multiple simple instruments. The price is empty for TradeCondition = 256.		
MDEntrySize	Y	Conc	Quantity (trade or order). The quantity is empty for Trade Condition = 128 (Previous Closing Price) or 16 (Official Closing Price).		
NumberOfOrders	Υ	Number of orders.			
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.			
MDEntryTime	Y	For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds).			
<tradeentrygrp> (o</tradeentrygrp>	ptional) grou	ıp star	ts, only present for MDEntryType=2 (Trade).		
TrdType	Y	Trad	nes when the trade happens. Only present for eCondition=32. rades outside the auctions, this field is not set.		
		7	Opening Auction Trade		
		8	Intraday Auction Trade		
		9	Volatility Auction Trade		
		10	Closing Auction Trade		
		11	Cross Auction Trade		
TradoCanditian	\ <u>'</u>	ļ			
TradeCondition	Y	The v	nes the type of price for MDEntryPx. Values can be added together to form combinations of values. If Exchange Last, High Price are sent then 1 + 4 = 5 reived. Exchange Last		
		2	Opening Price		
			opening rince		

Depth Incre	mental Mes	sage –	Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)
Field name	Optional		Description
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		64	Out of sequence used for trades entered manually by
			Market Supervision (mutually exclusive with 1).
		128	Previous Closing Price
		256	Volume Only, used for coherent entries from direct
			matching of complex instruments (no simple
			instrument involved), mutually exclusive with 1.
MDGapIndicator	Υ		rved for future use. Always empty.
AggressorTimesta	Υ	-	time of the incoming order that triggered the trade (in
mp	V		seconds).
RequestTime	Y		way-In timestamp (in nanoseconds).
AggressorSide	Υ		of the incoming order, which created the trade.
		0	Buy
		1	Sell
NumberOfBuyOrd	Υ		ber of buy orders involved in this trade.
ers		In case of a synthetically matched complex order (i.e. an incoming complex order matches (synthetically) against several simple instrument leg orders) either the buy or sell	
			is empty. In case of a direct matched complex order (i.e.
			coming complex order matches against the opposite
			of the complex instrument order book), both sides are
		filled	•
NumberOfSellOrd	Υ	Num	ber of sell orders involved in this trade. Can be empty in
ers		case	of a synthetically matched complex order (see
		Num	berOfBuyOrders above).
RestingCxlQty	Υ	•	ntity of orders, that are deleted due to a Self Match
			ention (SMP) event.
MDEntryID	Υ		esents the match step ID. This field is a unique id on
		product level (MarketSegmentID) for each business day. When an order executes against the book at multiple price levels, there is one MDEntryID per price level.	
	<mdincgrp> sequence ends</mdincgrp>		
Wiblined by Sequel	ice crius		

iii. Depth incremental Release 4.0 (21/11/2016 - 16/06/2017)

Depth Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)			
Field name	Optional Description		
MsgType	Ν	Always X = Market Data Incremental Refresh.	
MsgSeqNum	N	N The sequence number is incremented per product across all	
		message types on a particular feed.	
SenderCompID	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	

Depth Incre	emental Mes	sage – E	Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)
Field name	Optional		Description
<mdincgrp> sequer</mdincgrp>	nce starts		·
NoMDEntries	N	Numb	er of market data (MD) entries
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for
			MDEntryType 2 = Trade or 7 = Trade Volume
MDUpdateAction	N	0	New, indicates either that a new price level is created in the order book or a trade.
		1	Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated.
		2	Delete, delete a specified price level.
		3	Delete Thru, delete all price levels from 1 to the
			specified price level.
		4	Delete From, delete all price levels ≥ specified price level.
		5	Overlay, change the price of a given price level, other
		_	parameters, e.g quantity might also change.
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		4	Auction Clearing Price
		7	Trade Volume. Used only for recovery purposes after
			a failover on the exchange side. When 7 is sent, the
			total traded volume of units traded during the day can be found in the MDEntrySize field.
			For MDOriginType 1 = Off-Book, 7 is also send
			together with NonDisclosedTradeVolume and
			MDEntrySize when TESTradSesStatus changes to 3 =
			Pre-Close.
SecurityID	N	Instru	ment identifier, e.g. 8852.
SecurityIDSource	N		e identification. Always M = Marketplace-assigned
		identif	
MDEntryPx	Y		trade or order).
MDEntrySize	Y	-	ity or trade volume when MDEntryType = 2 or 7. TES sed quantity when MDOriginType 1 = Off-Book.
NumberOfOrders	Υ		er of orders.
MDPriceLevel	Y	Book I	evel. Absent for implied bid/offer prices.
MDEntryTime	Y	For bid	ds and offers the official time of book entry, for trades
		officia	l time of execution (all in nanoseconds).
PotentialSecurityT radingEvent	Y	Alway	s empty.
QuoteCondition	Υ		Crossed book only present for IPS (prices without
			matching restrictions related to quantities that lead
		0	to a crossed book)
		1	Order imbalance together with MDEntryType 0 = Bid
			or 1 = Offer to define a surplus

Depth Incre	mental Mes	sage – E	Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)	
Field name	Optional	Description		
<tradeentrygrp> (or</tradeentrygrp>	otional) grou	p starts	s, only present for MDEntryType=2 (Trade).	
TrdType (of	Y Y	For MI Only p Last A trades Trades outsid 0, 1, 2,	DOriginType 0 = Book defines when the trade happens. Present for MDEntryType = 2 and TradeCondition = 32 Fresent for MDEntryType = 2 and TradeCondition = 32 Fresent for MDEntryType = 2 and TradeCondition = 32 Fresent for MDEntryType = 2 and TradeCondition = 32 Fresent for MDEntryType i.e. Condition = 32 is not set for these trades. For trades e the auctions, this field is not set. 3, 4, 5, 6, and 7 only present for MDEntryType 2 = and MDOriginType 1 = Off-Book. Off-Book Block Trade Exchange For Physical (EFP) Exchange For Swap (EFS) Exchange Basis Facility Vola Trade EFP-Index-Futures Trade Block Trade at Market Opening Auction Trade Intraday Auction Trade Volatility Auction Trade	
		11	Closing Auction Trade	
		13	IPO Auction Trade	
TradeCondition	Y	MDEnt The value the value is recently a second seco	Exchange Last Opening Price High Price Low Price Official Closing Price Last Auction Price Out of sequence used for trades entered manually by Market Supervision (mutually exclusive with 1). Previous Closing Price Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.	
AggressorTime	Υ	_	cime of the incoming order that triggered the trade (in econds). Only present for MDEntryType = 2 Trade.	
RequestTime	Υ		ray-In timestamp (in nanoseconds).	
AggressorSide	Y	Side o	f the incoming order that triggered the trade. Only nt for MDEntryType = 2 Trade. Buy	

Depth Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)				
Field name	Optional	Description		
		1 Sell		
NumberOfBuyOrd ers	Υ	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade and Trade Condition other than 256 Volume Only.		
NumberOfSellOrd ers	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade and Trade Condition other than 256 Volume Only.		
RestingCxlQty	Υ	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.		
MDEntryID	Υ	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.		
NonDisclosedTrad eVolume	Y	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.		
<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>				

iv. Depth incremental Releases 6.0 - 6.1(04/12/2017 - 30/11/2018)

Depth Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
Field name	Optional	Description	
MsgType	N	Always	s X = Market Data Incremental Refresh.
MsgSeqNum	N	The se	quence number is incremented per product across all
		messa	ge types on a particular feed.
SenderCompID	N	Uniqu	e id of a sender.
MarketSegmentID	N	Produ	ct identifier, e.g. 89.
<mdincgrp> sequen</mdincgrp>	ce starts		
NoMDEntries	N	Numb	er of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for
			MDEntryType 2 = Trade or 7 = Trade Volume
MDUpdateAction	N	0	New, indicates either that a new price level is created
			in the order book or a trade.
		1	Change, indicates a change at a given price level, all
			fields but the price on the specified side at the price level should be updated.
		2	Delete, delete a specified price level.
		3	Delete Thru, delete all price levels from 1 to the
			specified price level.
		4	Delete From, delete all price levels ≥ specified price
			level.
		5	Overlay, change the price of a given price level, other
			parameters, e.g quantity might also change.
MDEntryType	N	0	Bid
		1	Offer

Depth Increme	ental Messag	ge – Eure	ex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)	
Field name	Optional		Description	
		2	Trade	
		4	Auction Clearing Price	
		7	Trade Volume. Used only for recovery purposes after	
			a failover on the exchange side. When 7 is sent, the	
			total traded volume of units traded during the day can	
			be found in the MDEntrySize field.	
			For MDOriginType 1 = Off-Book, 7 is also send	
			together with NonDisclosedTradeVolume and	
			MDEntrySize when TESTradSesStatus changes to 3 =	
SecurityID	N	Instrur	Pre-Close. ment identifier, e.g. 8852.	
SecurityIDSource	N		e identification. Always M = Marketplace-assigned	
SecurityiD3ource	IN	identifi	•	
MDEntryPx	Y		rade or order).	
MDEntrySize	Υ	-	ty or trade volume when MDEntryType = 2 or 7. TES	
			ed quantity when MDOriginType 1 = Off-Book.	
NumberOfOrders	Υ		er of orders.	
MDPriceLevel	Y	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Y	For bids and offers the official time of book entry, for trades		
D t ti lo ti T		official time of execution (all in nanoseconds).		
PotentialSecurityTr adingEvent	Y	Always empty.		
QuoteCondition	Υ	0	Crossed book, only present for IPS (prices without	
			matching restrictions related to quantities that lead to	
<tradofatrucra> (or</tradofatrucra>	tional) group	n starts	a crossed book) , only present for MDEntryType=2 (Trade).	
	Y	•		
TrdType	Y	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType = 2 and TradeCondition = 32		
			uction Price, with the exception of cross auction trades	
			do not establish a last auction price, i.e. TradeCondition	
			not set for these trades.	
			des outside the auctions, this field is not set.	
		0	Block Trade, used to report T7 Entry Service (TES)	
			trades of TES Type Large in Scale (LIS)	
		1	Exchange For Physical (EFP)	
		2	Exchange For Swap (EFS)	
		3	Exchange Basis Facility	
		4	Vola Trade	
		5	EFP-Fin Trade	
		6	EFP-Index-Futures Trade	
		7	Block Trade at Market	
		8	Opening Auction Trade	
		9	Intraday Auction Trade	
		10	Volatility Auction Trade	
		11	Closing Auction Trade	

Depth Increme	ntal Messag	ge – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)		
Field name	Optional	Description		
AlgorithmicTradeIn	Υ	Always empty.		
dicator				
TradeCondition	Υ	Defines the type of price for MDEntryPx. Only present for		
		MDEntryType 2 = Trade.		
		The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then $1 + 4 = 5$		
		is received.		
		1 Exchange Last		
		2 Opening Price		
		4 High Price		
		8 Low Price		
		16 Official Closing Price		
		32 Last Auction Price		
		64 Out of sequence is mutually exclusive with 1. It is used		
		for trades entered manually by Market Supervision.		
		128 Previous Closing Price		
		256 Volume Only, used for coherent entries from direct		
		matching of complex instruments (no simple		
Multil a Dan autin aT	V	instrument involved), mutually exclusive with 1.		
MultiLegReportingT	Υ	Only applicable for TES trades of derivatives market produ		
ype		0 Single Security		
		1 Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade		
		2 Multi Leg Security, uUsed to report a TES trade price		
		on the complex instrument.		
MultiLegPriceMode	Υ	Only applicable for TES trades of derivatives market products.		
I		0 Standard		
		1 User Defined, used to report TES leg trade prices		
		entered by a user		
AggressorTime	Υ	Entry time of the incoming order that triggered the trade (in		
D (T)		nanoseconds). Only present for MDEntryType = 2 Trade.		
RequestTime	Y	Gateway-In timestamp (in nanoseconds).		
AggressorSide	Υ	Side of the incoming order, which created the trade. Only present for MDEntryType = 2 Trade.		
		0 Buy		
		1 Sell		
NumberOfBuyOrde	Υ	Number of buy orders involved in this trade. Only present for		
rs	•	MDEntryType = 2 Trade.		
NumberOfSellOrde	Υ	Number of sell orders involved in this trade. Only present for		
rs		MDEntryType = 2 Trade.		
TotalNumberOfTra	Υ	Always empty.		
des				
RestingCxlQty	Υ	Quantity that was cancelled due to SMP. Only present for		
MDEntralD	Υ	MDEntryType = 2 Trade. Represents the match step ID. This field is unique together		
MDEntryID	f	· · · · · · · · · · · · · · · · · · ·		
		with MarketSegmentID. Only present for MDEntryType = 2.		

Depth Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)				
Field name	Optional Description			
NonDisclosedTrade Volume	Y Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.			
<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>				

v. Depth incremental Release 7.0 (03/12/2018 – 24/05/2019)

Depth Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)				
Field name	Optional		Description	
MsgType	Ν	Alway	s X = Market Data Incremental Refresh.	
MsgSeqNum	N	The sequence number is incremented per product across all		
			ge types on a particular feed.	
SenderCompID	N	Uniqu	e id of a sender.	
MarketSegmentID	Ν	Produ	ct identifier, e.g. 89.	
<mdincgrp> sequer</mdincgrp>	ice starts			
NoMDEntries	Ν	Numb	er of market data (MD) entries.	
MDOriginType	Ν	0	Book for on-exchange trading	
		1	Off-Book for TES trading only. Only applicable for	
			MDEntryType 2 = Trade or 7 = Trade Volume	
MDUpdateAction	N	0	New, indicates either that a new price level is created in the order book or a trade.	
		1	Change, indicates a change at a given price level, all	
			fields but the price on the specified side at the price	
			level should be updated.	
		2	Delete, delete a specified price level.	
		3	Delete Thru, delete all price levels from 1 to the	
			specified price level.	
		4	Delete From, delete all price levels ≥ specified price	
		5	level.	
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.	
MDEntryType	N	0	Bid	
Wiberiery rype	14	1	Offer	
		2	Trade	
		4	Auction Clearing Price	
		7	Trade Volume. Used only for recovery purposes after	
		,	a failover on the exchange side. When 7 is sent, the	
			total traded volume of units traded during the day	
			can be found in the MDEntrySize field.	
			For MDOriginType 1 = Off-Book, 7 is also send	
			together with NonDisclosedTradeVolume and	
			MDEntrySize when TESTradSesStatus changes to 3 =	
			Pre-Close.	

Depth Incre	emental Mes	sage – E	urex T7 Release 7.0 (03/12/2018 – 24/05/2019)	
Field name	Optional	Description		
		10	Imbalance Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.	
SecurityID	N	Instrun	nent identifier, e.g. 8852.	
SecurityIDSource	N	Source identifi	identification. Always M = Marketplace-assigned er.	
MDEntryPx	Υ	Price (t	rade or order).	
MDEntrySize	Y	-	ty or trade volume when MDEntryType = 2 or 7. TES ed quantity when MDOriginType 1 = Off-Book.	
NumberOfOrders	Υ	Numbe	er of orders.	
MDPriceLevel	Υ	Book le	evel. Absent for implied bid/offer prices.	
MDEntryTime	Y		s and offers the official time of book entry, for trades time of execution (all in nanoseconds).	
PotentialSecurityT radingEvent	Y	Always	empty.	
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)	
<tradeentrygrp> (o)</tradeentrygrp>	ptional) grou	ıp starts,	only present for MDEntryType=2 (Trade).	
TrdType	Y	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType = 2 and TradeCondition = 32 Last Auction Price, with the exception of cross auction trades which do not establish a last auction price, i.e. TradeCondition = 32 is not set for these trades. For trades outside the auctions, this field is not set. 0 Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)		
		1	Exchange For Physical (EFP)	
		2	Exchange For Swap (EFS)	
		4	Exchange Basis Facility	
		5	Vola Trade	
		6	EFP-Fin Trade	
		7	EFP-Index-Futures Trade	
		8	Block Trade at Market	
		9	Opening Auction Trade	
		10	Intraday Auction Trade	
		11	Volatility Auction Trade	
		12	Closing Auction Trade	
		13	Cross-Auction Trade	
		15	Liquidity Improvement Cross	
AlgorithmicTradel ndicator	Y	Always	empty.	

Depth Incre	emental Mes	sage – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description		
TradeCondition	Y	Defines the type of price for MDEntryPx. Only present for MDEntryType 2 = Trade.		
		The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then $1 + 4 = 5$ is received.		
		1 Exchange Last		
		2 Opening Price		
		4 High Price		
		8 Low Price		
		16 Official Closing Price		
		32 Last Auction Price		
		32 Last Auction Price 64 Out of sequence is mutually exclusive with 1. It is used for trades entered manually by Market Supervision, CLIP trades outside BBO which are reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part of a basket trade.		
		128 Previous Closing Price		
		Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.		
MultiLegReporting	Υ	Only applicable for TES trades of derivatives market		
Туре		products.		
		0 Single Security		
		1 Individual Leg Of A MultiLeg Security, used to report		
		TES leg trade price of a complex instrument trade Multi Leg Security, uUsed to report a TES trade price		
		2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument.		
MultiLegPriceMod	Y	Only applicable for TES trades of derivatives market		
el		products.		
		0 Standard		
		1 User Defined, used to report TES leg trade prices		
		entered by a user		
AggressorTime	Υ	Entry time of the incoming order that triggered the trade (in		
PoguostTimo	\/	nanoseconds). Only present for MDEntryType = 2 Trade.		
RequestTime	Y	Gateway-In timestamp (in nanoseconds).		
AggressorSide	Y	Side of the incoming order, which created the trade. Only present for MDEntryType = 2 Trade.		
		0 Buy		
Number of Design	\/	1 Sell		
NumberOfBuyOrd ers	Y	Number of buy orders involved in this trade. Only present for		
NumberOfSellOrd	Υ	MDEntryType = 2 Trade. Number of sell orders involved in this trade. Only present for		
ers	'	MDEntryType = 2 Trade.		
TotalNumberOfTr ades	Y	Always empty.		

Depth Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)				
Field name	Optional	Description		
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.		
MDEntryID	Υ	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.		
NonDisclosedTrad eVolume	Y	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.		
<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>				

vi. Depth incremental Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)

Depth Increme	ental Messag	ge – Eur	ex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)		
Field name	Optional	Description			
MsgType	N	Alway	Always X = Market Data Incremental Refresh.		
MsgSeqNum	N	The se	equence number is incremented per product across all		
		messa	ige types on a particular feed.		
SenderCompID	N	<u> </u>	e id of a sender.		
MarketSegmentID	N	Produ	ct identifier, e.g. 89.		
<mdincgrp> sequer</mdincgrp>	nce starts				
NoMDEntries	Ν	Numb	er of market data (MD) entries.		
MDOriginType	N	0	Book for on-exchange trading		
		1	Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume		
MDUpdateAction	N	0	New, indicates either that a new price level is created in the order book or a trade.		
		1	Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated.		
		2	Delete, delete a specified price level.		
		3	Delete Thru, delete all price levels from 1 to the specified price level.		
		4	Delete From, delete all price levels ≥ specified price level.		
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.		
MDEntryType	N	0	Bid		
		1	Offer		
		2	Trade		
		4	Auction Clearing Price		
		7	Trade Volume. Used only for recovery purposes after		
			a failover on the exchange side. When 7 is sent, the		
			total traded volume of units traded during the day		
			can be found in the MDEntrySize field.		
			For MDOriginType 1 = Off-Book, 7 is also send		

Depth Increme	ental Messag	ge – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)		
Field name	Optional	Description		
		together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.		
		10 Imbalance. Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.		
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.		
MDEntryPx	Υ	Price (trade or order).		
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.		
NumberOfOrders	Υ	Number of orders.		
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.		
MDEntryTime	Y	For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds).		
PotentialSecurityT radingEvent	Y	Always empty.		
QuoteCondition	Y	O Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)		
<tradeentrygrp> (or</tradeentrygrp>	ptional) grou	up starts, only present for MDEntryType=2 (Trade).		
TrdType	Y	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType=2 and TradeCondition=32 Last Auction Price, with the exception of cross auction trades which do not establish a last auction price, i.e. TradeCondition = 32 is not set for these trades. For on-exchange trades outside the auctions, this field is not set.		
		1 Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)		
		2 Exchange For Physical (EFP)		
		3 Exchange For Swap (EFS)		
		5 Exchange Basis Facility		
		6 Vola Trade		
		7 EFP-Fin Trade		
		8 EFP-Index-Futures Trade		
		9 Block Trade at Market		
		10 Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last.		
		11 Opening Auction Trade		
		12 Intraday Auction Trade		

Depth Increme	ental Messag	ge – Eur	ex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)	
Field name	Optional	Description		
		13	Volatility Auction Trade	
		14	Closing Auction Trade	
		15	Cross Auction Trade	
		17	Liquidity Improvement Cross	
AlgorithmicTradeI	Υ	Alway	s empty.	
ndicator		Aways empty.		
TradeCondition	Y	Defines the type of price for MDEntryPx. Only present for MDEntryType 2 = Trade. The values can be added together to form combinations of the values. If Exchange Last, High Price are sent then 1 + 4 = 5		
		is rece	-	
		1	Exchange Last	
		2	Opening Price	
		4	High Price	
		8	Low Price	
		16	Official Closing Price	
		32	Last Auction Price	
		64	Out of sequence is mutually exclusive with 1. It is	
		04	used for trades entered manually by Market Supervision, CLIP trades outside BBO which are reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part of a basket trade.	
		128	Previous Closing Price	
		256	Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.	
		4096	Special Auction (applicable since 8.0 only). Indicates a Special Auction Price and is only applicable for trading model Continuous Auction Specialist. For federal bonds the Special Auction indicator is used for prices determined with Bundesbank participation.	
MultiLegReporting	Υ	Only a	applicable for TES trades of derivatives market	
Туре		produ		
		0	Single Security	
		1	Individual Leg Of A MultiLeg Security, used to report a	
			TES leg trade price of a complex instrument trade	
		2	Multi Leg Security, uUsed to report a TES trade price	
			on the complex instrument.	
MultiLegPriceMod	Y	_	applicable for TES trades of derivatives market	
el		produ		
		0	Standard	
		1	User Defined, used to report TES leg trade prices entered by a user	
AggressorTime	Y	Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType = 2 Trade.		

Depth Incremental Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)					
Field name	Optional	Description			
RequestTime	Υ	Gatew	ay-In timestamp (in nanoseconds).		
AggressorSide	Υ	Side o	f the incoming order, which created the trade. Only		
		preser	nt for MDEntryType = 2 Trade.		
		0	Buy		
		1	Sell		
NumberOfBuyOrd	Υ	Numb	er of buy orders involved in this trade. Only present for		
ers		MDEnt	tryType = 2 Trade.		
NumberOfSellOrd	Υ		er of sell orders involved in this trade. Only present for		
ers		MDEntryType = 2 Trade.			
TotalNumberOfTr	Υ	Always empty.			
ades					
RestingCxlQty	Υ	-	ity that was cancelled due to SMP. Only present for		
		MDEntryType = 2 Trade.			
MDEntryID	Υ	Represents the match step ID. This field is unique together			
		with MarketSegmentID. Only present for MDEntryType = 2.			
NonDisclosedTrad	Υ	Contains the TES trade volume that is not displayed during			
eVolume		the day. Only present for MDEntryType 7 = Trade Volume.			
		Used when trade volume is finally disclosed and also for			
		recovery.			
<tradeentrygrp> (o)</tradeentrygrp>	<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>					

vii. Depth incremental Release 8.1 (29/06/2020 - 20/11/2020)

Depth Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)				
Field name	Optional	Description		
MsgType	N	Always	s X = Market Data Incremental Refresh.	
MsgSeqNum	N	The se	quence number is incremented per product	
		across	all message types on a particular feed.	
SenderCompID	N	Uniqu	e id of a sender.	
MarketSegmentID	N	Produ	ct identifier, e.g. 89.	
<mdincgrp> sequence s</mdincgrp>	tarts			
NoMDEntries	N	Numb	er of market data (MD) entries.	
MDOriginType	N	0	Book for on-exchange trading	
		1	Off-Book for TES trading only. Only applicable for	
			MDEntryType 2 = Trade or 7 = Trade Volume	
MDUpdateAction	N	0	New, indicates either that a new price level is	
			created in the order book or a trade.	
		1	Change, indicates a change at a given price level,	
			all fields but the price on the specified side at the	
			price level should be updated.	
		2	Delete, delete a specified price level.	
		3	Delete Thru, delete all price levels from 1 to the	
			specified price level.	
		4	Delete From, delete all price levels ≥ specified	
			price level.	

Depth Incremen	ntal Message	- Eurex	x T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional	Description	
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		4	Auction Clearing Price
		7	Trade Volume. Used only for recovery purposes after a failover on the exchange side. When 7 is sent, the total traded volume of units traded during the day can be found in the MDEntrySize field. For MDOriginType 1 = Off-Book, 7 is also send together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.
		10	Imbalance. Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
SecurityID	N	Instrui	ment identifier, e.g. 8852.
SecurityIDSource	N	Source identif	e identification. Always M = Marketplace-assigned fier.
MDEntryPx	Υ	Price (trade or order).	
MDEntrySize	Y		ity or trade volume when MDEntryType = 2 or 7. sclosed quantity when MDOriginType 1 = Off-Book.
NumberOfOrders	Υ	Number of orders.	
MDPriceLevel	Υ	Book I	evel. Absent for implied bid/offer prices.
MDEntryTime	Y		ds and offers the official time of book entry, for official time of execution (all in nanoseconds).
PotentialSecurityTradin gEvent	Y		s empty.
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)
<tradeentrygrp> (option</tradeentrygrp>	nal) group sta		y present for MDEntryType=2 (Trade).
TrdType	Y	happe Trade(except a last a these	DOriginType 0 = Book defines when the trade ens. Only present for MDEntryType=2 and Condition=32 Last Auction Price, with the tion of cross auction trades which do not establish auction price, i.e. TradeCondition = 32 is not set for trades. In-exchange trades outside the auctions, this field is t.

Depth Incremen	tal Message	– Eurex	T7 Release 8.1 (29/06/2020 – 20/11/2020)
Field name	Optional		Description
		1	Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		5	Exchange Basis Facility
		6	Vola Trade
		7	EFP-Fin Trade
		8	EFP-Index-Futures Trade
		9	Block Trade at Market
		10	Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last.
		11	Block QTPIP (Qualified Third Party Information Provider) Trade
		12	Opening Auction Trade
		13	Intraday Auction Trade
		14	Volatility Auction Trade
		15	Closing Auction Trade
		16	Cross Auction Trade
		18	Liquidity Improvement Cross
AlgorithmicTradeIndica tor	Υ	Always	s empty.
TradeCondition	Y	for MI The va of the	es the type of price for MDEntryPx. Only present DEntryType 2 = Trade. slues can be added together to form combinations values. If Exchange Last, High Price are sent then 1 is is received.
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		64	Out of sequence is mutually exclusive with 1. It is used for trades entered manually by Market Supervision, CLIP trades outside BBO which are reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part of a basket trade.
		128	Previous Closing Price
		256	Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.

Depth Incremen	tal Message	- Eurex T7 Release 8.1 (29/06/2020 - 20/11/2020)
Field name	Optional	Description
		4096 Special Auction, indicates a Special Auction Price and is only applicable for trading model Continuous Auction Specialist. For federal bonds the Special Auction indicator is used for prices determined with Bundesbank participation.
MultiLegReportingType	Υ	Only applicable for TES trades of derivatives market products.
		0 Single Security
		Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade
		2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument.
MultiLegPriceModel	Υ	Only applicable for TES trades of derivatives market products.
		0 Standard
		1 User Defined, used to report TES leg trade prices entered by a user
AggressorTime	Υ	Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType = 2 Trade.
RequestTime	Υ	Gateway-In timestamp (in nanoseconds).
AggressorSide	Υ	Side of the incoming order, which created the trade. Only present for MDEntryType = 2 Trade.
		0 Buy
		1 Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Υ	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Υ	Always empty.
RestingCxlQty	Υ	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Υ	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVol ume	Υ	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.
<tradeentrygrp> (option</tradeentrygrp>		ds
<mdincgrp> sequence e</mdincgrp>	nds	

viii. Depth incremental Releases 9.0 - 11.1 (23/11/2020 - 17/11/2023)

Depth Incremental I	Message – Ei	urex T7	Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)
Field name	Optional		Description
MsgType	N	Alway	s X = Market Data Incremental Refresh.
MsgSeqNum	N	The sequence number is incremented per product	
		across all message types on a particular feed.	
SenderCompID	N	Uniqu	e id of a sender.
MarketSegmentID	N	Produ	ict identifier, e.g. 89.
<mdincgrp> sequence s</mdincgrp>	tarts		
NoMDEntries	N	Numb	per of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for
			MDEntryType 2 = Trade or 7 = Trade Volume
MDUpdateAction	N	0	New, indicates either that a new price level is
			created in the order book or a trade.
		1	Change, indicates a change at a given price level,
			all fields but the price on the specified side at the
			price level should be updated.
		2	Delete, delete a specified price level.
		3	Delete Thru, delete all price levels from 1 to the specified price level.
		4	Delete From, delete all price levels ≥ specified
		4	price level.
		5	Overlay, change the price of a given price level,
			other parameters, e.g quantity might also
			change.
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		4	Auction Clearing Price
		7	Trade Volume. Used only for recovery purposes
			after a failover on the exchange side. When 7 is
			sent, the total traded volume of units traded
			during the day can be found in the MDEntrySize
			field.
			For MDOriginType 1 = Off-Book, 7 is also send
			together with NonDisclosedTradeVolume and
			MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.
		10	Imbalance. Applicable for Continuous Auction
			Issuer trading model only. Is used instead of
			QuoteCondition 1 = Order Imbalance for
			products for which the imbalance side is not
			disclosed.
SecurityID	N	Instru	ment identifier, e.g. 8852.
SecurityIDSource	N		e identification. Always M = Marketplace-assigned
,		identi	

Depth Incremental I	Message – Eı	ırex T7	Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)
Field name	Optional	Description	
MDEntryPx	Υ	Price (trade or order).
MDEntrySize	Υ	Quant	ity or trade volume when MDEntryType = 2 or 7.
		TES disclosed quantity when MDOriginType 1 = Off-Book.	
NumberOfOrders	Υ	Numb	er of orders.
MDPriceLevel	Υ	Book I	evel. Absent for implied bid/offer prices.
MDEntryTime	Υ		ds and offers the official time of book entry, for official time of execution (all in nanoseconds).
PotentialSecurityTradin gEvent	Y		s empty.
QuoteCondition	Y	0	Crossed book, only present for IPS (prices
Quotecondition	'		without matching restrictions related to
			quantities that lead to a crossed book)
<pre><tradeentrygrp> (option Volume).</tradeentrygrp></pre>	al) group sta	arts, onl	y present for MDEntryType=2 (Trade) or 7 (Trade
TrdType	Υ	For MI	DOriginType 0 = Book defines when the trade
			ns. Only present for MDEntryType=2 and
		Trade	Condition=32 Last Auction Price, with the
		except	tion of cross auction trades which do not establish
		a last a	auction price, i.e. TradeCondition = 32 is not set for
			trades.
		For on	exchange trades outside the auctions, this field is
		not se	
		1	Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		6	Exchange Basis Facility
		7	Vola Trade
		8	EFP-Fin Trade
		9	EFP-Index-Futures Trade
		10	Block Trade at Market
		11	Xetra Eurex Enlight Triggered Trade may be set
		''	together with MDOriginType 1 = Off-Book and
			TradeCondition 1 = Exchange Last.
		12	Block QTPIP (Qualified Third Party Information
			Provider) Trade
		13	Opening Auction Trade
		14	Intraday Auction Trade
		15	Volatility Auction Trade
		16	Closing Auction Trade
		17	Cross Auction Trade
		19	
AlgorithmicTradoladica	Y		Liquidity Improvement Cross
AlgorithmicTradeIndica tor	Ť	Always	s empty.

Depth Incremental I	Message – Eu	ırex T7	Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)	
Field name	Optional		Description	
TradeCondition	Y	Defines the type of price for MDEntryPx. Only present for MDEntryType 2 = Trade.		
		The values can be added together to form combinations		
			values. If Exchange Last, High Price are sent then 1	
			is received.	
		1	Exchange Last	
		2	Opening Price	
		4	High Price	
		8	Low Price	
		16	Official Closing Price	
		32	Last Auction Price	
		64	Out of sequence is mutually exclusive with 1. It is used for trades entered manually by Market Supervision, CLIP trades outside BBO which are reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part of a basket trade.	
		128	Previous Closing Price	
		256	Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.	
		2048	Special Auction, indicates a Special Auction Price and is only applicable for trading model Continuous Auction Specialist. For federal bonds the Special Auction indicator is used for prices determined with Bundesbank participation.	
MultiLegReportingType	Υ	Only a produ	pplicable for TES trades of derivatives market cts.	
		0	Single Security	
		1	Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade	
		2	Multi Leg Security, uUsed to report a TES trade price on the complex instrument.	
MultiLegPriceModel	Υ	Only a produ		
		0	Standard	
		1	User Defined, used to report TES leg trade prices entered by a user	
AggressorTime	Υ	_	time of the incoming order that triggered the trade noseconds). Only present for MDEntryType = 2	
RequestTime	Υ		ay-In timestamp (in nanoseconds).	
AggressorSide	Y		f the incoming order, which created the trade. resent for MDEntryType = 2 Trade.	
		0	Buy	

Depth Incremental Message – Eurex T7 Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)			
Field name	Optional	Description	
		1	Sell
NumberOfBuyOrders	Υ	Numb	er of buy orders involved in this trade. Only
		preser	nt for MDEntryType = 2 Trade.
NumberOfSellOrders	Υ	Numb	er of sell orders involved in this trade. Only
		preser	nt for MDEntryType = 2 Trade.
TotalNumberOfTrades	Υ	Always	s empty.
RestingCxlQty	Υ	Quant	ity that was cancelled due to SMP. Only present
		for ME	DEntryType = 2 Trade.
MDEntryID	Υ	Represents the match step ID. This field is unique	
		together with MarketSegmentID. Only present for	
		MDEnt	tryType = 2.
NonDisclosedTradeVol	Υ	Contai	ns the TES trade volume that is not displayed
ume		during	the day. Only present for MDEntryType 7 = Trade
		Volum	e. Used when trade volume is finally disclosed and
		also fo	or recovery.
<tradeentrygrp> (optional) group ends</tradeentrygrp>			
<mdincgrp> sequence ends</mdincgrp>			

ix. Depth incremental Release 12.0 (20/11/2023 - 10/05/2024)

Depth Increment	al Message	- Eurex	T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description	
MsgType	N	Always	x = Market Data Incremental Refresh.
MsgSeqNum	N	The se	quence number is incremented per product across
		all mes	ssage types on a particular feed.
SenderCompID	Ν	Unique	e id of a sender.
MarketSegmentID	Ν	Produc	ct identifier, e.g. 89.
<mdincgrp> sequence st</mdincgrp>	arts		
NoMDEntries	N	Numb	er of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for
			MDEntryType 2 = Trade or 7 = Trade Volume
MDUpdateAction	Ν	0	New, indicates either that a new price level is
			created in the order book or a trade.
		1	Change, indicates a change at a given price level,
			all fields but the price on the specified side at the price level should be updated.
		2	Delete, delete a specified price level.
		3	Delete Thru, delete all price levels from 1 to the specified price level.
		4	Delete From, delete all price levels ≥ specified price level.
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.
MDEntryType	N	0	Bid
		1	Offer

Depth Increment	al Message	– Eurex	T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional		Description
		2	Trade
		4	Auction Clearing Price
		7	Trade Volume. Used only for recovery purposes after a failover on the exchange side. When 7 is sent, the total traded volume of units traded during the day can be found in the MDEntrySize field. For MDOriginType 1 = Off-Book, 7 is also send together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.
		10	Imbalance. Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
SecurityID	N	Instrur	nent identifier, e.g. 8852.
SecurityIDSource	N	Source	e identification. Always M = Marketplace-assigned ier.
MDEntryPx	Υ	Price (t	trade or order).
MDEntrySize	Y	-	ity or trade volume when MDEntryType = 2 or 7. sclosed quantity when MDOriginType 1 = Off-Book.
NumberOfOrders	Υ	Number of orders.	
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.	
MDEntryTime	Y		ds and offers the official time of book entry, for official time of execution (all in nanoseconds).
PotentialSecurityTradin gEvent	Y	Always	s empty.
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)
<pre><tradeentrygrp> (option Volume).</tradeentrygrp></pre>	al) group sta	rts, only	y present for MDEntryType=2 (Trade) or 7 (Trade
TrdType	Y	happe Trade0 1, 2, 3,	OOriginType 0 = Book defines when the trade ns. Only present for MDEntryType 2 = Trade and Condition 32 = Last Auction Price. 4, 6, 7, 8, 9, 10, 11, 12, and 13 only present for cryType 2 = Trade and MDOriginType 1 = Off-Book. Block Trade, used to report T7 Entry Service (TES)
		2	trades of TES Type Large in Scale (LIS) Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		4	Portfolio Compression Trade
		6	Exchange Basis Facility
		7	Vola Trade
		8	EFP-Fin Trade
		J	LIT THE HOUSE

Depth Increment	al Message -	- Eurex	T7 Release 12.0 (20/11/2023 - 10/05/2024)
Field name	Optional		Description
		9	EFP-Index-Futures Trade
		10	Block Trade at Market
		11	Xetra Eurex Enlight Triggered Trade may be set
			together with MDOriginType 1 = Off-Book and
			TradeCondition 1 = Exchange Last.
		12	Block QTPIP (Qualified Third Party Information
			Provider) Trade
		13	Delta Trade At Market
		14	Opening Auction Trade
		15	Intraday Auction Trade
		16	Volatility Auction Trade
		17	Closing Auction Trade
		18	Cross Auction Trade
		20	Liquidity Improvement Cross
AlgorithmicTradeIndicat	Υ	Always	s empty.
or			
TradeCondition	Υ	Define	s the type of price for MDEntryPx. Only present for
		MDEnt	tryType 2 = Trade.
			lues can be added together to form combinations
			values. If Exchange Last, High Price are sent then 1
			is received.
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		64	Out of sequence is mutually exclusive with 1. It is
			used for trades entered manually by Market
			Supervision, CLIP trades outside BBO which are
			reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part
			of a basket trade.
		128	Previous Closing Price
		256	Volume Only, used for coherent entries from
			direct matching of complex instruments (no
			simple instrument involved), mutually exclusive
			with 1.
		1024	Special Auction, indicates a Special Auction Price
			and is only applicable for trading model
			Continuous Auction Specialist. For federal bonds
			the Special Auction indicator is used for prices
A let D		0 '	determined with Bundesbank participation.
MultiLegReportingType	Υ		pplicable for TES trades of derivatives market
		produc	
		0	Single Security

Depth Increment	al Message	- Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)
Field name	Optional	Description
		Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade
		2 Multi Leg Security, uUsed to report a TES trade price on the complex instrument.
MultiLegPriceModel	Υ	Only applicable for TES trades of derivatives market products.
		0 Standard
		1 User Defined, used to report TES leg trade prices entered by a user
AggressorTime	Υ	Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType = 2 Trade.
RequestTime	Υ	Gateway-In timestamp (in nanoseconds).
AggressorSide	Y	Side of the incoming order, which created the trade. Only present for MDEntryType = 2 Trade.
		0 Buy
		1 Sell
NumberOfBuyOrders	Υ	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Υ	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Υ	Always empty.
RestingCxlQty	Υ	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Υ	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolu me	Y	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.
<tradeentrygrp> (option</tradeentrygrp>	al) group en	
<mdincgrp> sequence er</mdincgrp>	nds	

x. Depth incremental Release 12.1 (13/05/2024 - 15/11/2024)

Depth Incremental Message – Eurex T7 Release 12.1 (13/05/2024 – 15/11/2024)			
Field name	Optional	Description	
MsgType	N	Always X = Market Data Incremental Refresh.	
MsgSeqNum	N	The sequence number is incremented per product across	
		all message types on a particular feed.	
SenderCompID	Ν	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
<mdincgrp> sequence starts</mdincgrp>			
NoMDEntries	N	Number of market data (MD) entries.	

Depth Incremen	tal Message	– Eurex	T7 Release 12.1 (13/05/2024 – 15/11/2024)
Field name	Optional		Description
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume
MDUpdateAction	N	0	New, indicates either that a new price level is created in the order book or a trade.
		1	Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated.
		2	Delete, delete a specified price level.
		3	Delete Thru, delete all price levels from 1 to the specified price level.
		4	Delete From, delete all price levels ≥ specified price level.
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		4	Auction Clearing Price
		7	Trade Volume. Used only for recovery purposes after a failover on the exchange side. When 7 is sent, the total traded volume of units traded during the day can be found in the MDEntrySize field. For MDOriginType 1 = Off-Book, 7 is also send together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.
		10	Imbalance. Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
SecurityID	N	Instrun	nent identifier, e.g. 8852.
SecurityIDSource	N		identification. Always M = Marketplace-assigned
MDEntryPx	Υ		rade or order).
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.	
NumberOfOrders	Υ		er of orders.
MDPriceLevel	Υ	Book level. Absent for implied bid/offer prices.	
MDEntryTime	Y	For bids and offers the official time of book entry, for trades official time of execution (all in nanoseconds).	
PotentialSecurityTradin gEvent	Y	Always	empty.

Depth Increment	al Message	– Eurex	T7 Release 12.1 (13/05/2024 – 15/11/2024)
Field name	Optional		Description
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)
<tradeentrygrp> (option Volume).</tradeentrygrp>	al) group sta	rts, only	y present for MDEntryType=2 (Trade) or 7 (Trade
TrdType	Y	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType 2 = Trade TradeCondition 32 = Last Auction Price. 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 12, and 13 only present for	
		MDEnt 1	ryType 2 = Trade and MDOriginType 1 = Off-Book. Block Trade, used to report T7 Entry Service (TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		5	Exchange Basis Facility
		6	Vola Trade
		7	EFP-Fin Trade
		8	EFP-Index-Futures Trade
		9	Block Trade at Market
		10	Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last.
		11	Block QTPIP (Qualified Third Party Information Provider) Trade
		12	Delta Trade At Market
		13	Opening Auction Trade
		14	Intraday Auction Trade
		15	Volatility Auction Trade
		16	Closing Auction Trade
		17	Cross Auction Trade
		19	Liquidity Improvement Cross
AlgorithmicTradeIndicat or	Υ	Always	empty.
TradeCondition	Y	MDEnt The val of the v	s the type of price for MDEntryPx. Only present for ryType 2 = Trade. lues can be added together to form combinations values. If Exchange Last, High Price are sent then 1 is received. Exchange Last Opening Price High Price Low Price Official Closing Price
			Ţ
		32	Last Auction Price

Depth Increment	tal Message	– Eurex	T7 Release 12.1 (13/05/2024 – 15/11/2024)
Field name	Optional		Description
		64	Out of sequence is mutually exclusive with 1. It is used for trades entered manually by Market Supervision, CLIP trades outside BBO which are reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part of a basket trade.
		128	Previous Closing Price
		256	Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.
		1024	Special Auction, indicates a Special Auction Price and is only applicable for trading model Continuous Auction Specialist. For federal bonds the Special Auction indicator is used for prices determined with Bundesbank participation.
MultiLegReportingType	Υ		oplicable for TES trades of derivatives market
		produc	
		0	Single Security
		1	Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade
		2	Multi Leg Security, uUsed to report a TES trade price on the complex instrument.
MultiLegPriceModel	Y	produc	oplicable for TES trades of derivatives market cts. Standard
		1	User Defined, used to report TES leg trade prices entered by a user
AggressorTime	Y		ime of the incoming order that triggered the trade oseconds). Only present for MDEntryType = 2
RequestTime	Υ		ay-In timestamp (in nanoseconds).
AggressorSide	Υ		the incoming order, which created the trade. Only t for MDEntryType = 2 Trade. Buy Sell
NumberOfBuyOrders	Y		er of buy orders involved in this trade. Only t for MDEntryType = 2 Trade.
NumberOfSellOrders	Υ	Numbe	er of sell orders involved in this trade. Only t for MDEntryType = 2 Trade.
TotalNumberOfTrades	Υ	† ·	empty.
RestingCxlQty	Y		ty that was cancelled due to SMP. Only present for ryType = 2 Trade.

Depth Incremental Message – Eurex T7 Release 12.1 (13/05/2024 – 15/11/2024)				
Field name	Optional	Description		
MDEntryID	Υ	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.		
NonDisclosedTradeVolu me	Y	Contains the TES trade volume that is not displayed during the day. Only present for MDEntryType 7 = Trade Volume. Used when trade volume is finally disclosed and also for recovery.		
<tradeentrygrp> (optional) group ends</tradeentrygrp>				
<mdincgrp> sequence ends</mdincgrp>				

xi. Depth incremental Release 13.0 (from 18/11/2024)

Depth Incremental Message – Eurex T7 Release 13.0 (from 18/11/2024)			
Field name	Optional	Description	
MsgType	N	Always X = Market Data Incremental Refresh.	
MsgSeqNum	N	The seq	uence number is incremented per product across
			age types on a particular feed.
SenderCompID	N	Unique	id of a sender.
MarketSegmentID	N	Product	identifier, e.g. 89.
<mdincgrp> sequence st</mdincgrp>	arts		
NoMDEntries	N	Number	of market data (MD) entries.
MDOriginType	N	0	Book for on-exchange trading
		1	Off-Book for TES trading only. Only applicable for MDEntryType 2 = Trade or 7 = Trade Volume
MDUpdateAction	N	0	New, indicates either that a new price level is created in the order book or a trade.
		1	Change, indicates a change at a given price level, all fields but the price on the specified side at the price level should be updated.
		2	Delete, delete a specified price level.
		3	Delete Thru, delete all price levels from 1 to the specified price level.
		4	Delete From, delete all price levels ≥ specified price level.
		5	Overlay, change the price of a given price level, other parameters, e.g quantity might also change.
MDEntryType	N	0	Bid
		1	Offer
		2	Trade
		4	Auction Clearing Price
		7	Trade Volume. Used only for recovery purposes
			after a failover on the exchange side. When 7 is
			sent, the total traded volume of units traded during the day can be found in the MDEntrySize field.

Depth Incremental Message – Eurex T7 Release 13.0 (from 18/11/2024)			
Field name	Optional	Description	
			For MDOriginType 1 = Off-Book, 7 is also send together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.
		10	Imbalance. Applicable for Continuous Auction Issuer trading model only. Is used instead of QuoteCondition 1 = Order Imbalance for products for which the imbalance side is not disclosed.
SecurityID	N	Instrum	ent identifier, e.g. 8852.
SecurityIDSource	N	Source i identifie	dentification. Always M = Marketplace-assigned r.
MDEntryPx	Υ	Price (tra	ade or order).
MDEntrySize	Y	1 '	or trade volume when MDEntryType = 2 or 7. Osed quantity when MDOriginType 1 = Off-Book.
NumberOfOrders	Υ		of orders.
MDPriceLevel	Υ		vel. Absent for implied bid/offer prices.
MDEntryTime	Y	trades o	and offers the official time of book entry, for fficial time of execution (all in nanoseconds).
PotentialSecurityTradin gEvent	Y	Always 6	empty.
QuoteCondition	Y	0	Crossed book, only present for IPS (prices without matching restrictions related to quantities that lead to a crossed book)
<pre><tradeentrygrp> (option Volume).</tradeentrygrp></pre>	al) group sta	arts, only	present for MDEntryType=2 (Trade) or 7 (Trade
TrdType	Y	For MDOriginType 0 = Book defines when the tr happens. Only present for MDEntryType 2 = Tra TradeCondition 32 = Last Auction Price. 1, 2, 3, 4, 6, 7, 8, 9, 10, 11, 12, and 13 only presen MDEntryType 2 = Trade and MDOriginType 1 = 0 1 Block Trade, used to report T7 Entry Se	
		·	(TES) trades of TES Type Large in Scale (LIS)
		2	Exchange For Physical (EFP)
		3	Exchange For Swap (EFS)
		5	Exchange Basis Facility Vola Trade
		6 7	EFP-Fin Trade
		8	EFP-Index-Futures Trade
		9	Block Trade at Market
		10	Xetra Eurex Enlight Triggered Trade may be set together with MDOriginType 1 = Off-Book and TradeCondition 1 = Exchange Last.
		11	Block QTPIP (Qualified Third Party Information Provider) Trade
		12	Delta Trade At Market

Depth Incremental Message – Eurex T7 Release 13.0 (from 18/11/2024)			
Field name	Optional		Description
		13	Opening Auction Trade
		14	Intraday Auction Trade
		15	Volatility Auction Trade
		16	Closing Auction Trade
		17	Cross Auction Trade
		19	Liquidity Improvement Cross
AlgorithmicTradeIndicat or	Y	Always 6	empty.
TradeCondition	Y	MDEntry The valu of the va	the type of price for MDEntryPx. Only present for yType 2 = Trade. les can be added together to form combinations alues. If Exchange Last, High Price are sent then 1
			s received.
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price
		64	Out of sequence is mutually exclusive with 1. It is used for trades entered manually by Market Supervision, CLIP trades outside BBO which are reported as Liquidity Improvement Cross and for simple instrument Off-Book trades which are part of a basket trade.
		128	Previous Closing Price
		256	Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.
		1024	Special Auction, indicates a Special Auction Price and is only applicable for trading model Continuous Auction Specialist. For federal bonds the Special Auction indicator is used for prices determined with Bundesbank participation.
MultiLegReportingType	Y	Only app	plicable for TES trades of derivatives market s.
		0	Single Security
		1	Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade
		2	Multi Leg Security, uUsed to report a TES trade price on the complex instrument.
MultiLegPriceModel	Y	Only app	plicable for TES trades of derivatives market

Depth Increr	nental Mess	age – Eur	ex T7 Release 13.0 (from 18/11/2024)
Field name	Optional		Description
		0	Standard
		1	User Defined, used to report TES leg trade prices
			entered by a user
AggressorTime	Υ	-	ne of the incoming order that triggered the trade
		-	seconds). Only present for MDEntryType = 2
		Trade.	
RequestTime	Υ		<i>-</i> In timestamp (in nanoseconds).
TransBkdTime	Υ		time of the off exchange trade. Can only be
		present	for MDOriginType 1 = Off-Book.
AggressorSide	Υ	Side of t	he incoming order, which created the trade. Only
		present	for MDEntryType = 2 Trade.
		0	Buy
		1	Sell
NumberOfBuyOrders	Υ	Number	of buy orders involved in this trade. Only
		present	for MDEntryType = 2 Trade.
NumberOfSellOrders	Υ	Number of sell orders involved in this trade. Only	
			for MDEntryType = 2 Trade.
NumberOfBuySides	Υ		of buy sides involved in an off exchange trade.
		Only	
			for MDOriginType 1 = Off-Book.
NumberOfSellSides	Υ		of sell sides involved in an off exchange trade.
T + IN OT			esent for MDOriginType 1 = Off-Book.
TotalNumberOfTrades	Y	Always e	
RestingCxlQty	Υ	_	that was cancelled due to SMP. Only present for
MDF-t-ID	V		/Type = 2 Trade.
MDEntryID	Υ		nts the match step ID. This field is unique
		_	with MarketSegmentID. Only present for
NonDisclosedTradeVolu	Υ		/Type = 2. s the TES trade volume that is not displayed
me	ı		ne day. Only present for MDEntryType 7 = Trade
		_	Used when trade volume is finally disclosed and
			recovery.
<tradeentrygrp> (option</tradeentrygrp>	al) group en		y .
<mdincgrp> sequence er</mdincgrp>	nds		

3.3.3 Top of book implied message (available from Release 2.5 (24/11/2014))

File: TBI_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

This data message is used to convey top of book information resulting from synthetic IPS matching opportunities.

Top Of Book Implied Message – Eurex T7 Releases 3.0 – 13.0 (from 23/11/2015)					
Field name	Optional Description				
MsgType	N Always X = Market Data Incremental Refresh.				

Top Of Book Implied Message – Eurex T7 Releases 3.0 – 13.0 (from 23/11/2015)				
Field name	Optional		Description	
MsgSeqNum	N	The se	The sequence number is incremented per product across	
		all mes	sage types on a particular feed.	
SenderCompID	N	Unique	e id of a sender.	
MarketSegmentID	N	Produc	t identifier, e.g. 89.	
<mdincgrp> sequence sta</mdincgrp>	rts			
NoMDEntries	N			
MDUpdateAction	N	0	To establish a new implied price.	
		2	To remove an existing price.	
MDEntryType	N	0	Bid	
		1	Offer	
MDBookType	N	Always	0 = Top of Book.	
MDSubBookType	N	Price /	Quantity pairs.	
		0	IPS implied volume without quantity restriction.	
		1	IPS implied volume with quantity restriction.	
SecurityID	N	Internal identifier assigned to each instrument.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
MDEntryPx	Υ	Best in	nplied price with or without a restriction.	
MDEntrySize	Υ	Quanti	ty.	
MDEntryTime	Υ	For bid	s and offers the official time of book entry.	
QuoteCondition	Υ	Only present for prices without matching restrictions		
		related to quantities that lead to a crossed book if displayed. Not used for prices with quantity restriction (see MDSubBookType).		
		0	Crossed book.	
<mdincgrp> sequence end</mdincgrp>	ds			

3.3.4 Quote request message

File: QR_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

Market participants can enter a quote request that needs to be answered with a quote by Market Makers. The quote request message shows such requests from traders.

Quote Request Message – Eurex T7 Releases 1.0 – 13.0 (from between 03/12/2012 and 10/06/2013)				
Field name	Optional	Description		
MsgType	N	Always R = Quote Request.		
MsgSeqNum	N	The sequence number is incremented per product across all message types on a particular feed.		
SenderCompID	N	Unique id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.		
<quotreqgrp> sequence starts</quotreqgrp>				
NoRelatedSym	N	Always 1.		
SecurityID	N	Instrument identifier, e.g. 8852.		

Quote Request Message – Eurex T7 Releases 1.0 – 13.0 (from between 03/12/2012 and 10/06/2013)				
Field name	Optional		Description	
SecurityIDSource	N	Identifies class or source of the SecurityID value. Required if SecurityID is specified. Always M = Marketplace-assigned identifier.		
Side	Y	0 Buy 1 Sell		
OrderQty	Y	Defines the requested quantity which can be zero in a quote request.		
TransactTime	N	Time when request was processed by the matcher (nanoseconds).		
<quotreqgrp> sequence ends</quotreqgrp>				

3.3.5 Cross request message

File: CR_MarketSegmentID_YYYYMMDD.csv (one file per day and per product).

A crossing is defined as intentional or unintentional execution of orders and quotes against a preselected member or in-house. Using the Cross Request, all Members are informed of a crossing or a pre-arranged trade that shall be executed in the Eurex order book (on-exchange). Other market participants see the order and can also match against them.

i. Cross request Releases 1.0 – 6.1 (between 03/12/2012 and 10/06/2013 – 30/11/2018)

Cross Request Message – Eurex T7 Releases 1.0 – 4.0 (between 03/12/2012 and 10/06/2013 – 16/06/2017)				
Field name	Optional	Description		
MsgType	Ν	Always U16 = Cross Request.		
MsgSeqNum	N	The sequence number is incremented per product across		
		all message types on a particular feed.		
SenderCompID	N	Unique id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.		
SecurityID	N	Instrument identifier, e.g. 8852.		
SecurityIDSource	N	Identifies class or source of the SecurityID value.		
		Required if SecurityID is specified. Always M =		
		Marketplace-assigned identifier.		
OrderQty	N	Defines the requested quantity which cannot be zero in a		
		cross request.		
TransactTime	N	Time when request was processed by the matcher		
		(nanoseconds).		

ii. Cross request Releases 7.0 - 13.0 (from 03/12/2018)

Cross Request Message – Eurex T7 Releases 7.0 – 13.0 (from 03/12/2018)					
Field name	Optional	Description			
MsgType	N	Always U16 = Cross Request.			
MsgSeqNum	N	The sequ	The sequence number is incremented per product		
		across all	message types on a particular feed.		
SenderCompID	Ν	Unique id	d of a sender.		
MarketSegmentID	Ν	Product i	dentifier, e.g. 89.		
SecurityID	N	Instrume	nt identifier, e.g. 8852.		
SecurityIDSource	N	Identifies	class or source of the SecurityID value.		
		Required	if SecurityID is specified. Always M =		
		Marketpl	ace-assigned identifier.		
OrderQty	Υ	Defines the requested quantity which cannot be zero in			
		a cross request.			
CrossRequestType	Ν	0	Cross Announcement		
		1 Liquidity Improvement Cross			
<crossrequestsidegrp> (optional) sequence starts</crossrequestsidegrp>					
NoCrossRequestSideGrp	Ν	Always 1.			
Side	Υ	0	Buy		
		1	Sell		
InputSource	Ν	0	Client Broker		
<crossrequestsidegrp> (optional) sequence ends</crossrequestsidegrp>					
Price	Υ	Price of the Liquidity Improvement Cross.			
TransactTime	N	Time when request was processed by the matcher			
		(nanoseconds).			

4. How to read Eurex messages?

4.1 Basic rules

Single variable

- Variables are comma-separated.
- If an optional variable is not given, the field is empty.

Sequence

- A sequence is a set of related variables, it can be optional.
- A sequence starts by [and ends by].
- The set of variables belonging to a sequence can be repeated more than once within this sequence. The first field in a sequence indicates the number of repetitions in the sequence. Each repetition within the sequence is delimited by [{ and }].
- If an optional sequence is not given, it appears as [].

Group

- A group is a set of related variables, it is always optional.
- A group starts by { and ends by }.
- The content of a group appears only once within this group.
- If a group is not given, it appears as {}.

4.2 Examples

4.2.1 Example 1: product snapshot message

File: PS_20160104.csv

BU,64,XEUR,7194,20160104,FOAM,EUR MID TERM OAT FUT. 4.5-5.5Y,DE000A1RRP48,FBND,EUR,0,1,6,,,,,1,0,,[],[],[2,[{0,0,99999.9999,0.01}][{4,0,99999.9999.9999,0.01}][{4,0,99999.9999.9999.9999,0.01}]],[2,[{0,0,}][{4,0,}]],[2,[{1,1,0}][{1,1,1}]],[1,[{4,1}]],[5,[{2,1,10,450,10000,224.0.50.73,59000,224.0.50.201,59000}][{0,1,10,0,,224.0.50.7,59001,224.0.50.135,59001}][{1,1,10,,90000,224.0.50.6,59000,224.0.50.134,59000}][{0,2,0,,224.0.114.33,59001,224.0.114.65,59001}][{1,2,,,224.0.114.32,59000,224.0.114.64,59000}]],[2,[{118,0,0,99999.9999,0.15,}][{171,4,0,99999.9999,0.12,}]]

Example 1: product snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Value	Description	
MsgType	N	BU	Always BU = Market Definition.	
MsgSeqNum	N	64	Sequence number of the message.	
MarketID	N	XEUR	Market Identifier Code as specified in ISO	
			10383, XEUR = Eurex.	
MarketSegmentID	N	7194	Product identifier.	
TradeDate	N	20160104	Current business date.	
MarketSegment	N	FOAM	Product name, FOAM = Mid-Term Euro-OAT	
			Futures.	
MarketSegmentDesc	N	EUR MID	Product Description.	
		TERM OAT		
		FUT. 4.5-		
		5.5Y		
MarketSegmentSymbol	Υ	DE000A1R	Product ISIN.	
		RP48		
ParentMktSegmID	N	FBND	Standard Eurex product types, FBND = Future	
T-2			on Bond.	
Currency	N	EUR	Currency, EUR= Euro.	
MarketSegmentStatus	N	0	Defines if on-exchange trading on the new	
			trading architecture is available for a product	
			(=Active) or not (=Published), 0 = Active.	
USFirmFlag	N	1	Flag to identify whether product may be	
		_	traded from the USA, 1 = Yes.	
PartitionID	N	6	Partition of the product.	
UnderlyingSecurityExcha	Y	Empty	Market Identifier Code of the underlying as	
nge			specified in ISO 10383.	
UnderlyingSymbol	Y	Empty	Underlying security symbol.	
UnderlyingSecurityID	Υ	Empty	ISIN code of the underlying.	

Example 1: product snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Value	Description	
UnderlyingSecurityIDSour ce	Y	Empty	4 = ISIN	
UnderlyingPrevClosePX	Υ	Empty	Closing price of the underlying on the previous day.	
QuoteSideIndicator	N	1	One-sided quote allowed.	
FastMarketPercentage	Y	0	Percentage by which range resulting from PriceRangeValue and PriceRangePercentage has to be extended to obtain the valid price range during Fast Market.	
MarketSegmentPoolType	Y	Empty	Purpose of the product pool, Empty = not an IPS.	
<pre><instrumentscopes> (optional) sequence <relatedmarketsegments> (optional) sequence</relatedmarketsegments></instrumentscopes></pre>	the case f	or non IPS.	ience is not given in this message. It is always ience is not given in this message.	
<tickrules> sequence</tickrules>	This seque		optional and contains two repetitions (here two	
NoTickRules	N	2	Number of tick rules defining the price step table for the product.	
TickRuleProductComplex	N	0	Instrument type for the first tick rule, 0 = Simple Instrument.	
StartTickPriceRange	N	0	Starting price range for specified tick increment (inclusive).	
EndTickPriceRange	N	100000	Ending price range for the specified tick increment (noninclusive).	
TickIncrement	N	0,01	Tick increment for stated price range (valid price increments at which instrument of the product can be quoted and traded).	
TickRuleProductComplex	N	4	Instrument type for the second tick rule, 4 = Futures Spread.	
StartTickPriceRange	N	0	Starting price range for specified tick increment (inclusive).	
EndTickPriceRange	N	100000	Ending price range for the specified tick increment (noninclusive).	
TickIncrement	N	0,01	Tick increment for stated price range (valid price increments at which instrument of the product can be quoted and traded).	
<matchrules> sequence</matchrules>	This non-	This non-optional sequence contains two match rules.		
NoMatchRules	N	2	Number of match rules.	
MatchRuleProductCompl ex	N	0	Instrument type for the first match rule, 0 = Simple Instrument.	
MatchAlgorithm	N	0	Order allocation method, 0 = Price-time.	
MatchType	Y	Empty	Empty = the same matching algorithm is used for continuous trading and auction trades.	
MatchRuleProductCompl ex	N	4	Instrument type for the second match rule, 4 = Futures Spread.	

Example 1: product snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Value	Description	
MatchAlgorithm	N	0	Order allocation method, 0 = Price-time.	
MatchType	Y	Empty	Empty = the same matching algorithm is used for continuous trading and auction trades.	
<quotesizerules></quotesizerules>	This non-	optional seq	uence contains two quote size rules.	
sequence				
NoQuoteSizeRules	N	2		
MinBidSize	Ν	1	Minimum bid quantity.	
MinOfferSize	N	1	Minimum offer quantity.	
FastMarketIndicator	N	0	Indicates if product is in the state Fast Market, 0 = No.	
MinBidSize	N	1	Minimum bid quantity.	
MinOfferSize	N	1	Minimum offer quantity.	
FastMarketIndicator	N	1	Indicates if product is in the state Fast Market, 1 = Yes.	
<flexrules> sequence</flexrules>	This non-	optional seq	uence contains one flex rule.	
NoFlexProductEligibilities	N	1		
FlexProductEligibilityCom	N	4	Strategy types available for user defined	
plex			strategies, 4 = Futures Spread.	
FlexProductEligibilityIndic	N	1	Defines if user defined strategies are allowed,	
ator			1 = Yes.	
<feeds> sequence</feeds>	This non-optional sequence contains information on 5 data feeds.			
NoMDFeedTypes	N	5	Number of feeds.	
MDFeedType	N	2	Type of first feed, 2 = Low (netted feed).	
MDBookType	Ν	1	Type of book data, 1 = Price Depth.	
MarketDepth	Y	10	Maximum number of available price levels for the product.	
MarketDepthTimeInterval	Υ	450	Netting interval for low bandwidth feeds.	
MDRecoveryTimeInterval	Υ	10000	Recovery interval.	
MDPrimaryFeedLineID	N	224.0.50.7	IP Address for Service A.	
MDPrimaryFeedLineSubl D	N	59000	Port number for IP address Service A.	
MDSecondaryFeedLineID	Y	224.0.50.2 01	IP Address Service B.	
MDSecondaryFeedLineSu bID	Y	59000	Port number for IP address Service B.	
There are 4 more feeds (no	ot detailed	in this exam	ple).	
<pricerangerules></pricerangerules>			uence contains 2 price range rules.	
sequence			, ,	
NoPriceRangeRules	N	2	Number of Price Range Tables.	
PriceRangeRuleID	N	118	Table identifier	
PriceRangeProductCompl ex	N	0	0 = Simple Instrument	
StartPriceRange	N	0	Start of price range (inclusive).	
EndPriceRange	N	100000	End of price range (non-inclusive).	
		1	<u> </u>	

Example 1: product snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Value	Description	
PriceRangeValue	Y	0,15	Maximum allowable quote spread (absolute value). Required if PriceRangePercentage is absent.	
PriceRangePercentage	Y	Empty	Maximum allowable quote spread (percentage value). Required if PriceRangeValue is absent.	
PriceRangeRuleID	N	171	Table identifier	
PriceRangeProductCompl ex	N	4	4 = Futures Spread	
StartPriceRange	N	0	Start of price range (inclusive).	
EndPriceRange	N	100000	End of price range (non-inclusive).	
PriceRangeValue	Y	0,12	Maximum allowable quote spread (absolute value). Required if PriceRangePercentage is absent.	
PriceRangePercentage	Y	Empty	Maximum allowable quote spread (percentage value). Required if PriceRangeValue is absent.	

4.2.2 Example 2: instrument snapshot message

File: IS_48058_20160104.csv

d,11,1535679,M,[1,[{227934211,M}]],1,,0,,{20160908,201609,,,2,1,,,,,,1,1,1,3,[1,[{0,20160908}]]},{},0.01,10,0,0,0,136.45,[1,[{48058,,,[1,[{118}]]}]]

Example 2: instrument snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Value	Description	
MsgType	N	d	d = Security Definition.	
MsgSeqNum	N	11	Sequence number of the message.	
SecurityUpdateAction	N	NA	This field is never present in instrument	
(only for Instrument			snapshot message.	
incremental message)				
SecurityID	N	1535679	Instrument identifier.	
SecurityIDSource	Ν	М	Always M = Marketplace-assigned identifier.	
<securityalt> (optional)</securityalt>	This optional sequence contains 1 link to the reference information			
sequence	of the Eurex System.			
NoSecurityAltID	N	1	Always 1.	
SecurityAltID	N	22793421	Contract ID from the Eurex Legacy System (4	
		1	Bytes).	
SecurityAltIDSource	N	М	Always M = Marketplace-assigned identifier.	
SecurityType	N	1	Type of security, 1 = Future.	
SecuritySubType	Υ	Empty	Standard strategy type for complex	
			instruments.	
ProductComplex	N	0	Type of instrument, 0 = Simple Instrument.	
SecurityExchange	Υ	Empty	MIC used to identify an instrument of a	
			cooperation partner.	

napsnot m	essage – Eur	rex T7 Release 3.0 (23/11/2015 – 18/11/2016)
Optional	Value	Description
This optio	nal group is	given if SecurityType is 0 = Option or 1 =
Future. If SecurityType is 2 = Complex instrument it is empty.		
N	20160908	Actual expiration day of the instrument (YYYYMMDD).
N	201609	Expiration month (YYYYMM).
Υ	Empty	Strike price.
Y	Empty	Maximum number of decimal points for the strike price.
Υ	2	Display decimals.
Υ	1	Contract size, e.g. 100.
Υ	Empty	Defines if instrument is a put or call.
Υ	Empty	Version of an option.
Υ	Empty	Style family of an option.
Υ	Empty	Original strike price prior to corporate action.
Υ		Contract generation.
Y	Empty	LEPO Flag.
N	1	Block trade flag, 1 = Yes.
Y	1	Margin style, 1 = Futures Style Mark-to- Market.
٧	1	Settlement type, 1 = Physical.
		Physical settlement type, 3 = Notional.
·		
		The state of the s
	-	0 = Last Eligible Trade Date
		YYYYMMDD
{} = This optional group is empty. This optional group is given if SecurityType is 2 = Complex instrument. If SecurityType is 0 = Option or 1 = Future it is empty.		
Y	0,01	Tick size.
Y	10	Tick value.
N	0	0 = Active
Y	0	Previous day's adjusted open interest.
Y	0	Previous day's unadjusted open interest.
Υ	136.45	Previous day's settlement price.
		uence contains 1 market segment.
This non optional sequence contains I market segment.		
N	1	Always 1.
N	48058	Product identifier or product pool identifier, e.g. 89.
	Optional This option Future. If: N N Y Y Y Y Y Y Y Y Y Y Y	This optional group is Future. If SecurityType N 20160908 N 201609 Y Empty Y O N 1 N 0 N 20160908 {} = This optional group conditional group con

Example 2: instrument snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)				
Field name	Optional	Value	Description	
ImpliedMarketIndicator	Υ	Empty	Matching method.	
MultilegModel	Υ	Empty	Defines if instrument is predefined by the	
			exchange (=0) or user defined (=1).	
<pricerangerules></pricerangerules>	This optional sequence contains 1 price range rule.			
(optional) sequence				
NoPriceRangeRules	Ν	1	Always 1.	
PriceRangeRuleID	N	118	Reference to table identifier from product	
			level messages.	