EUROPEAN HIGH FREQUENCY

FINANCIAL DATABASE

(BEDOFIH)

Eurex

Version 10.0 – December 2024

Contents

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

1.2.1 Eurex 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 EnBS[1].

Eurex T7 consists of:

- Reference data files: every tradable object is referenced by a unique identifier, the following information is provided:

    o 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:

    o Price level aggregated order book depth, order book updates and on-exchange trades (DS and DI files).

    o Quote requests and cross requests (QR and CR files).

    o 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.

2.1.1 Product 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	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
prodId	N	Product identifier, 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
exchIdCode	N	Exchange code where the product is traded.
		EUR	Eurex Exchange
		HEX	Helsinki Exchange
		EEE	Energy Exchange
isinCode	N	ISIN code of the product.
currTypCode	N	Currency code of the product (ISO 4217).
noOfContracts	N	Number of contracts for the product.
implied	N	Flag indicating whether implied price levels are disseminated for the product.
		Y	Yes
		N	No
exerciseStyle	Y	Exercise style of an option product.
		A	American exercise style
		E	European exercise style
ticSize	N	Tick size.
ticValue	N	Cash value of a tick (one minimum price movement).
undrId	Y	Underlying identifier.
undrIsin	Y	Underlying ISIN.
prodDispDcml	Y	Product display decimals.
exerPrcDcml	Y	Exercise price decimals.
<streams> sequence starts		
noOfStreams	N	Number of streams for the product.
streamType	N	Type of stream.
		1	Snapshot
		2	Delta/Incremental
		3	Netted
streamService	N	Service class of the address.
		A	Service A
		B	Service B
streamAddr	N	Multicast address of the stream.
streamPort	N	Port where the data is disseminated.
mktDpth	N	Maximum ODB depth for the stream.
recIntvl	Y	For netted streams only (streamType= NETTED), indicates the longest time a member should normally have to wait to receive an in-band snapshot for every instrument in 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	Description
<streams> sequence ends		
prevUndrClsPrc	Y	Previous day's underlying closing price.
<tickRules> sequence starts		
noOfTickRules	N	Number of tick rules for this product.
tickRange	N	Highest price to which this tick rule applies. The lowest price is the tickRange from the previous tick rule. Tick changes are always contiguous.
tickIncrement	N	Valid price increments at which instruments belonging to this product can be traded within the given price range.
<tickRules> sequence ends		
executingSystem	N	Indicates on which system the product is traded.
		E Eurex
		G Reserved for future use
prodLongName	N	Detailed description of a product.
prodLongType	N	Detailed description of a product type.
matchTypeCode	N	Matching algorithm used by Eurex.
		P Pro-Rata Matching
		T Price Time Matching
stratMatchCode	Y	Strategy matching type for options products.
		I Implied strategy matching
		N No strategy matching
		O Outright strategy matching
gatewayLocId	N	Logical identifier for the gateway location processing this product
		0 Gateway location 0
		1 Gateway location 1
maxPrice	N	Maximum price to apply to any order or quote side for the product.
oneSideQuoteAlwd	N	Indicates whether single-sided quotes are allowed for this product
		Y Single-sided quotes are allowed
		N Single-sided quotes are not allowed
eqBidAskQtyReqrFlag	N	Indicates whether quotes must have equal quantities on the bid and ask side.
		Y 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	Maximum quote spread increase during fast market conditions.
volaStratUndrId	Y	Indicates the underlying ID for volatility strategies in the corresponding 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
cntrId	N	Contract identifier.
prodId	N	Product identifier, e.g. FDAX.
cntrType	N	Type of single leg contract.
		F — Futures
		OC — Option call
		OP — Option put
cntrExpMthYr	N	Expiry month and year, e.g. 200801.
cntrExpDate	N	Expiry date of the contract, e.g. 20070101.
cntrExerPrc	N	Contract exercise price.
cntrOrigExerPrc	N	Contract original exercise price.
cntrVersNo	N	Version number of the contract. For options in case of a capital adjustment, the version number of the adjusted series will be increased by one, whereas the newly created series will get version number 0. The version number indicates how many capital adjustments have been performed on a series. For futures the version number is always 0. It is not changed during capital adjustments on Single Stock Futures (FSTK).
cntrGenNo	Y	Generation number of the contract. For options the generation number stays the same for the whole life of a series, regardless of capital adjustments. After a capital adjustment all new series are created with an incremented generation number. The maximum generation number is 9. If additional capital adjustments have to be processed afterwards, the generation number is set back to 1 (or the next generation number for which no series exist). For futures the generation number is always 1 and it is not incremented after a capital adjustment.
cntrSize	Y	Size of a contract. Number of shares represented by one contract.
mktDpth	N	Maximum ODB depths for the contract.
lepoInd	Y	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	Y	Previous day's adjusted open interest quantity.	
prvUnadjOpnInt	Y	Previous day's unadjusted open interest quantity.	
prvSttlPrc	Y	Previous day's settlement price.	
prvClsPrc	Y	Previous closing price for this instrument.	
instrStatus	N	Current status of the instrument, indicating whether it was active or inactive at the start of day. Inactive instruments do not become active intra-day. Broadcasts 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 of the message disseminating source.	
seqNum	Y	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
prodId	N	Product identifier, e.g. FDAX.	
stratType	N	Strategy type code.	
		Futures strategies	
		8	Calendar Spread
		9	Inter Product Spread
		Options strategies	
		b	Call butterfly
		B	Put butterfly
		d	Call spread

Strategy Reference Information Message – Eurex EnBS Release 14.0 (07/11/2011 – between 30/11/2012 and 07/06/2013)		
Field name	Optional	Description
		D	Put spread
		e	Call calendar spread
		E	Put calendar spread
		f	Call diagonal calendar spread
		F	Put diagonal calendar spread
		G	Guts
		h	2x1 ratio call spread
		H	2x1 ratio put spread
		I	Iron butterfly
		J	Combo strategy
		K	Strangle
		l	Call ladder
		L	Put ladder
		p	Straddle calendar spread
		P	Diagonal straddle calendar spread
		R	Conversion/reversal
		c	Jelly roll long
		S	Straddle
		w	Call condor
		W	Put condor
		X	Box
		y	Call spread versus put
		Y	Put spread versus call
		z	Straddle versus call
		Z	Straddle versus put
		Options volatility 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
		x	Call conversion versus short underlying
		v	Straddle versus long underlying
		V	Straddle versus short underlying
		C	Call spread versus short put/short underlying
		q	Put spread versus short call/long underlying
		a	Call ladder versus long underlying
		A	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
		M	Put ladder versus short underlying
		o	Combo versus long underlying
		O	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	N	Underlying price (for VOLA strategies).
mktDpth	N	Maximum ODB depths for the instrument.
<strategyLegs> sequence starts		
noOfLegs	N	Number of legs of the strategy.
stratCntrId	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> sequence ends		

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 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	Y	Sequence number assist in identifying data loss.
prodId	Y	Product identifier, e.g. FDAX.
cntrId	Y	Contract identifier.
tradingStatus	N	Status of the contract.
		A	Closing Auction
		C	Close
		F	Freeze
		H	Hold
		I	Inactive
		L	Holiday

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
		O	Pre-opening
		P	Pre-trading
		R	Return to trading
		S	Start
		V	Fast
		X	Expired
		T	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		Timestamp when the contract information was last modified, in microseconds since midnight CET/CEST.
srcId	N		Identifier of the message disseminating source.
<channelSeqNos> sequence starts			
noOfSeqNos	N		Number of sequence numbers.
consolSeqNum	N		Consolidated sequence number.
<channelSeqNos> sequence ends			
<contractDescription> (optional) group starts			
cntrId	N		Contract identifier.
<contractDescription> (optional) group ends			
<strategyDescription> (optional) group starts			
prodId	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> sequence starts			
noOfLegs	N		Number of legs of the strategy.
stratCntrId	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

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
stratLegVol	N	Volume for the strategy leg.
<strategyLegs> sequence ends		
<strategyDescription> (optional) group ends		
dlyHghPrc	Y	Highest trade price of the contract.
dlyLowPrc	Y	Lowest trade price of the contract.
totTrdQty	Y	Total traded quantity of the contract.
tradingStatus	Y	Status of the contract.
		A	Closing Auction
		C	Close
		F	Freeze
		H	Hold
		I	Inactive
		L	Holiday
		N	Netting
		O	Pre-opening
		P	Pre-trading
		R	Return to trading
		S	Start
		V	Fast
		X	Expired
		T	Normal Trading
<entries> sequence starts		
noOfEntries	N	Number 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	Y	Level of the price in ODB, starts at 1, with level 0 reserved for Top of book comprising of Best Market, Best Order and Best Quote price.
entryPrc	N	Price at the above level.
entryQty	N	Quantity 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
		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.
noOfContributors	Y	Indicates the number of outright orders and quotes that are contributing to the given price level. noOfContributors is not present when the price level contains any synthetic component, and is never filled for pro-rata products.
<entries> sequence 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 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.
srcId	N	Identifier of the message disseminating source.
seqNum	N	Sequence number assist in identifying data loss.
linkedBrcastId	Y	Helps to order the broadcasts along channel boundaries.
lbiChannelMap	Y	Informs which channels have the linked broadcasts for linkedBrcastId. Series of bits working as a bit/presence map.

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
lastTpSeqNum	Y	Highest trade price sequence number incorporated into this delta.
<contractDescription> (optional) group starts		
cntrId	N	Contract identifier.
<contractDescription> (optional) group ends		
<strategyDescription> (optional) group starts		
prodId	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> sequence starts		
noOfLegs	N	Number of legs of the strategy.
stratCntrId	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> sequence ends		
<strategyDescription> (optional) group ends		
gapIndicator	Y	Flag to indicate gap in the ODB information.
		1 No gap
		2 Possible gap in operation
dlyHghPrc	Y	Highest trade price of the contract.
dlyLowPrc	Y	Lowest trade price of the contract.
totTrdQty	Y	Total traded quantity of the contract.
tradingStatus	Y	Status of the contract.
		A Closing Auction
		C Close
		F Freeze
		H Hold
		I Inactive
		L Holiday
		N Netting
		O Pre-opening
		P Pre-trading
		R Return to trading
		S Start
		V Fast
		X Expired
		T Normal Trading
<entries> sequence starts		

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	
noOfEntries	N	Number of repeating entries.	
updateAction	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 entry.	
		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 the price in ODB, starts at 1, with level 0 reserved for Top of book comprising of Best Market, Best Order and Best Quote price.	
entryPrc	N	Price at the above level.	
entryQty	N	Quantity 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.
		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.

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	Indicates the number of outright orders and quotes that are contributing to the given price level. noOfContributors is not present when the price level contains any synthetic component, and is never filled for pro-rata products.
<entries> sequence 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> (optional) group starts		
cntrId	N	Contract identifier.
<contractDescription> (optional) group ends		
<strategyDescription> (optional) group starts		
prodId	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> sequence starts		
noOfLegs	N	Number of legs of the strategy.
stratCntrId	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> sequence ends		
<strategyDescription> (optional) group ends		
gapIndicator	Y	Flag to indicate gap that some trades before this trade 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.
aggressorEntryTim	Y	Indicates the time at which the incoming order that caused the 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
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	
		Y	Trade Reversal
		N	Normal Processing
aggressorSide	N	Indicates which side of the trade was the incoming order that created the trade.	
			No aggressor
		B	Buy Side
		S	Sell Side
entryPrc	N	Price at 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 event sequence number, contains the trade event sequence number incremented by the matcher and the state change processes.	
tpSeqNum	N	Trade sequence number.	
<transactionIds> sequence starts			
noOfTrnIdNo	N	Number of legs.	
trnId	N	Trade identifier for one of the posting legs involved in this trade.	
<transactionIds> sequence ends			

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.
srcId	N	Identifier of the message disseminating source.
<contractDescription> (optional) group starts		
cntrId	N	Contract identifier.
<contractDescription> (optional) group ends		
<strategyDescription> (optional) group starts		
prodId	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> sequence 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
stratCntrId	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> sequence ends		
<strategyDescription> (optional) group ends		
actionType	N	Action to be performed by the receiver of the message.
		1	Add
		3	Delete
reqType	N	Type of request.
		1	Quote Request
		2	Cross Request
reqBidQty	Y	Request bid quantity.
reqAskQty	Y	Request ask 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.
srcId	N	Identifier of the message disseminating source.
cntrId	N	Contract identifier.
<entries> sequence starts		
noOfEntries	N	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	Y	Price of the entry.
entryQty	Y	Quantity of the entry.
<entries> sequence ends		

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

3.1.1 Product 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 [complete list of all Eurex products](). The trading start/end date for each product is provided in the [CFI codes]() 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	N	Product identifier, e.g. 89.	
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	N	Product ISIN, e.g. DE0009653147.	
ParentMktSegmID	N	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 – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)			
Field name	Optional	Description	
		OFIX	Option on Future on Index
		OINX	Option on Index
		OSTK	Option on Stock
Currency	N	Currency as published in ISO 4217.	
MarketSegmentStatus	N	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 traded on the current Eurex platform (EnBS)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 Eurex platform for Off-book trading with no intention for on-exchange trading.	
		0	Active
		3	Published
USFirmFlag	N	Flag to identify whether product may be traded from the USA.	
		0	No
		1	Yes
PartitionID	N	Partition of the product.	
UnderlyingSecurity	Y	Underlying security symbol, e.g. DAX.	
UnderlyingID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingLastPx	Y	Closing price of the underlying on the previous day.	
RefMarketSegmentID	Y	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	Y	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.	
<TickRules> sequence starts			
NoTickRules	N	Number of tick rules defining the price step table for the product. See Functional Reference Manual, section Limit Price.	
TickRuleProductComplex	N	Defines the instrument type for the tick rule.	
		0	Simple Instrument
		1	Standard Option Strategy

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
		2 Non-Standard Option Strategy
		3 Volatility Strategy
		4 Futures Spread
StartTickPriceRange	N	Starting price range for specified tick increment (inclusive).
EndTickPriceRange	N	Ending price range for the specified tick increment (noninclusive).
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		
<MatchRules> sequence starts, used to convey allocation rules for matching.		
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
MatchAlgorithm	N	Defines the order allocation method.
		0 Price-time
		1 Pro-rata
		2 Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0 Auto Match (for continuous trading)
		1 Call Auction (for auction trades)
<MatchRules> sequence ends		
<QuoteSizeRules> sequence starts		
NoQuoteSizeRules	N	
MinBidSize	N	Minimum bid quantity (identical to minimum offer quantity).
MinOfferSize	N	Minimum offer quantity (identical to minimum bid quantity).
FastMarketIndicator	N	Indicates if product is in the state Fast Market.
		0 No
		1 Yes
<QuoteSizeRules> ends		
<FlexRules> sequence starts		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined strategies.
		0 Simple Instrument

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
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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.
		2	Price Depth
MarketDepth	Y	Maximum number of available price levels (order book depth) for the product.
MDPrimaryFeedLineID	N	IP Address for Service A.
MDPrimaryFeedLineSubID	N	Port number for IP address Service A.
MDSecondaryFeedLineID	Y	IP Address Service B.
MDSecondaryFeedLineSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		
<PriceRangeRules> sequence starts		
NoPriceRangeRules	N	Number of Price Range Tables. See Functional Reference Manual, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductComplex	N	0	Simple Instrument
		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.
<PriceRangeRules> sequence ends		

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

Product Snapshot Message – Eurex T7 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	Market Identifier Code as specified in ISO 10383.
		XEUR | Eurex
		XEEE | European Energy Exchange
MarketSegmentID	N	Product identifier, e.g. 89. Can also be a product pool id.
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	Y	Product ISIN, e.g. DE0009653147.
ParentMktSegmID	N	Standard 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	Currency as published in ISO 4217.
MarketSegmentStatus	N	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 traded on the current Eurex 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 Eurex platform for Off-book trading with no intention for on-exchange trading.
		0 | Active

Product Snapshot Message – Eurex 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.	
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	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	Y	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	Y	Purpose of the product pool.	
		0	Inter Product Spread
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Used for IPS sub-type, only one instrument sub-type per product pool.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument.
InstrumentScopeSecuritySubType	N	Standard strategy type for complex instruments. See Products and Instruments T7/FX and instrumentSubTypes csv file.	
<InstrumentScopes> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.

Product Snapshot Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)			
Field name	Optional	Description	
<RelatedMarketSegments> sequence ends			
<TickRules> sequence starts			
NoTickRules	N	Number of tick rules defining the price step table for the product. 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	Starting price range for specified tick increment (inclusive).	
EndTickPriceRange	N	Ending price range for the specified tick increment (noninclusive).	
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			
<MatchRules> sequence starts, used to convey allocation rules for matching.			
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
MatchAlgorithm	N	Defines the order allocation method.	
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.	
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)

Product Snapshot Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description
<MatchRules> sequence ends		
<QuoteSizeRules> sequence starts		
NoQuoteSizeRules	N	
MinBidSize	N	Minimum bid quantity (identical to minimum offer quantity).
MinOfferSize	N	Minimum offer quantity (identical to minimum bid quantity).
FastMarketIndicator	N	Indicates if product is in the state Fast Market.
		0 No
		1 Yes
<QuoteSizeRules> ends		
<FlexRules> sequence starts		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0 No
		1 Yes
<FlexRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
MDPrimaryFeedLineID	N	IP Address for Service A.
MDPrimaryFeedLineSubID	N	Port number for IP address Service A.
MDSecondaryFeedLineID	Y	IP Address Service B.

Product Snapshot Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description
MDSecondaryFeedLineSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		
<PriceRangeRules> sequence starts		
NoPriceRangeRules	N	Number of Price Range Tables. See Functional Reference Manual, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductComplex	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
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 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.
NextEffectiveBusinessDate	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 – Eurex 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 product is setup on the current T7 platform for Off-book trading with no intention for on-exchange trading.
		0 Active
		4 Published
PartitionID	N	Partition of the product.
<DerivativesDescriptor> (optional) group starts		
MarketSegmentDesc	N	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	Product ISIN, e.g. DE0009653147.
ParentMktSegmID	N	Standard 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	Y	0 Pool
MarketSegmentSubType	Y	0 Inter Product Spread
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSource	Y	4 ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.
<UnderlyingDescriptor> (optional) group ends		
<InstrumentScopes> (optional) sequence starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.

Product Snapshot Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
InstrumentScopeOperator	N	Instrument scope operator.
		0 | Include
InstrumentScopeSecurityType	N	Type of security.
		2 | MLEG complex instrument
		3 | Variance Futures
		4 | Total Return Futures
InstrumentScopeSecuritySubType	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> sequence ends		
<RelatedMarketSegments> (optional) sequence starts		
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.
RelatedMarketSegmentID	N	Market segment identifier.
MarketSegmentsRelationship	N	Defines the type of the relationship.
		0 | Cash leg for volatility strategies.
<RelatedMarketSegments> sequence ends		
<BaseTradingRules> group starts		
<TickRules> (optional) sequence starts		
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.
TickRuleID	Y	Always empty.
TickRuleProductComplex	Y	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	Starting price range for specified tick increment (inclusive).
EndTickPriceRange	N	Ending price range for the specified tick increment (noninclusive).
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		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.

Product Snapshot Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)			
Field name	Optional	Description	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductCompl ex	Y	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
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 ends			
QuoteSideIndicator	N	Defines if one sided quotes are allowed.	
		0	One-sided quote not allowed
		1	One-sided quote allowed
FastMarketPercentage	Y	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 Reference.	
<BaseTradingRules> group ends			
<BaseTradingRulesDerivatives> (optional) group starts			
<QuoteSizeRules> (optional) sequence starts			
NoQuoteSizeRules	N		
MinBidSize	N	Minimum bid quantity (identical to minimum offer quantity).	
MinOfferSize	N	Minimum offer quantity (identical to minimum bid quantity).	
FastMarketIndicator	N	Indicates if the values are specific to Fast Market.	
		0	No
		1	Yes
<QuoteSizeRules> ends			
<FlexRules> sequence starts			
NoFlexProductEligibilities	N		

Product Snapshot Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> sequence ends		
<BaseTradingRulesDerivatives> (optional) group ends		
<BaseTradingRulesCash> (optional) group begins, always empty {}		
<BaseTradingRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
MatchAlgorithm	N	Defines the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number of feeds.
MDFeedType	N	Type of feed.
		0	High Incremental (unnetted feed)

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	Y	Maximum number of available price levels (order book depth) for the product.	
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).	
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).	
PrimaryServiceLocationID	N	IP Address for Service A.	
PrimaryServiceLocationSubID	N	Port number for IP address Service A.	
SecondaryServiceLocationID	Y	IP Address Service B.	
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.	
<Feeds> sequence ends			

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

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.	
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.	
		0	Active

Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)		
Field name	Optional	Description
		4	Published
PartitionID	N	Partition of the product.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217.
MarketSegmentDesc	N	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	Product ISIN, e.g. DE0009653147.
ParentMktSegmID	N	Standard Eurex product types, e.g. FINX. For Product Pools the default value FIPS will be provided.
USFirmFlag	N	Flag to identify whether product may be traded from the USA.
		0	No
		1	Yes
MarketSegmentType	Y	0	Pool
MarketSegmentSubType	Y	0	Inter Product Spread
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.
<UnderlyingDescriptor> (optional) group ends		
<InstrumentScopes> (optional) sequence starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.
InstrumentScopeOperator	N	Instrument scope operator.
		0	Include
InstrumentScopeSecurityType	N	Type of security.
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends		
<RelatedMarketSegments> (optional) sequence starts		
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.
RelatedMarketSegmentID	N	Market segment identifier.
	N	Defines the type of the relationship.

Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)			
Field name	Optional	Description	
MarketSegmentsRelationship		0	Cash leg for volatility strategies.
<RelatedMarketSegments> sequence ends			
<BaseTradingRules> group starts			
<TickRules> sequence starts			
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.	
TickRuleID	Y	Always empty.	
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
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 instrument of the product can be quoted and traded.	
<TickRules> sequence ends			
<PriceRangeRules> sequence starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductComplex	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
StartPriceRange	N	Start 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	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 ends		
QuoteSideIndicator	N	Defines if one sided quotes are allowed.
		0 One-sided quote not allowed
		1 One-sided quote allowed
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 ends		
<BaseTradingRulesDerivatives> (optional) group starts		
<QuoteSizeRules> (optional) sequence starts		
NoQuoteSizeRules	Y	
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> (optional) sequence starts		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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

Product Snapshot Message – Eurex T7 Release 6.0 (04/12/2017 – 15/06/2018)		
Field name	Optional	Description
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> (optional) sequence ends		
<BaseTradingRulesDerivatives> (optional) group ends		
<BaseTradingRulesCash> (optional) group begins, always empty {}		
<BaseTradingRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
		9	Flexible Instrument
MatchAlgorithm	N	Defines the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum 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	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.
SecondaryServiceLocationID	Y	IP Address Service B.
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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

Product Snapshot Message – Eurex 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.
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.
		0 Active
		2 Published
PartitionID	N	Partition of the product.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217.
MarketSegmentDesc	N	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	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 – Eurex T7 Release 6.1 (18/06/2018 – 30/11/2018)			
Field name	Optional	Description	
USFirmFlag	N	Flag to identify whether product may be traded from the USA.	
		0	No
		1	Yes
MarketSegmentType	Y	0	Pool
MarketSegmentSubType	Y	0	Inter Product Spread
DecaySplit	Y	0	None
		1	Quarter
		2	Season
		3	Year
<DerivativesDescriptor> (optional) group ends			
<UnderlyingDescriptor> (optional) group starts			
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.	
<UnderlyingDescriptor> (optional) group ends			
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
<RelatedMarketSegments> sequence ends			
<BaseTradingRules> group starts			

Product Snapshot Message – Eurex T7 Release 6.1 (18/06/2018 – 30/11/2018)		
Field name	**Optional**	**Description**
<TickRules> sequence starts		
NoTickRules	N	Number of tick rules defining the price step table for the product. See T7 Functional Reference, section Limit Price.
TickRuleID	Y	Always empty.
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
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 instrument of the product can be quoted and traded.
<TickRules> sequence ends		
<PriceRangeRules> sequence starts		
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductCompl ex	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
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.

Product Snapshot Message – Eurex T7 Release 6.1 (18/06/2018 – 30/11/2018)		
Field name	Optional	Description
PriceRangePercentage	Y	Maximum allowable quote spread (percentage value). Conditionally required if PriceRangeValue is absent.
<PriceRangeRules> sequence ends		
QuoteSideIndicator	N	Defines if one sided quotes are allowed.
		0	One-sided quote not allowed
		1	One-sided quote allowed
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 ends		
<BaseTradingRulesDerivatives> (optional) group starts		
<QuoteSizeRules> (optional) sequence starts		
NoQuoteSizeRules	Y	
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> (optional) sequence starts		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes

Product Snapshot Message – Eurex T7 Release 6.1 (18/06/2018 – 30/11/2018)		
Field name	Optional	Description
<FlexRules> (optional) sequence ends		
<BaseTradingRulesDerivatives> (optional) group ends		
<BaseTradingRulesCash> (optional) group begins, always empty {}		
<BaseTradingRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
		9	Flexible Instrument
MatchAlgorithm	N	Defines the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.

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		

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.
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.
		0 Active
		2 Published
PartitionID	N	Partition of the product.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217.
MarketSegmentDesc	N	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	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.
		0 No
		1 Yes

Product Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
Field name	Optional	Description	
MarketSegmentType	Y	0	Pool
MarketSegmentSubType	Y	0	Inter Product Spread
		1	BTRF Bucket
DecaySplit	Y	0	None
		1	Quarter
		2	Season
		3	Year
<DerivativesDescriptor> (optional) group ends			
<UnderlyingDescriptor> (optional) group starts			
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.	
<UnderlyingDescriptor> (optional) group ends			
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
<RelatedMarketSegments> sequence ends			
<BaseTradingRules> group starts			
<TickRules> sequence starts			

Product Snapshot Message – Eurex T7 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	Y	Always empty.
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
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 instrument of the product can be quoted and traded.
<TickRules> sequence ends		
<PriceRangeRules> sequence starts		
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductComplex	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
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.

Product Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
<PriceRangeRules> sequence ends		
QuoteSideIndicator	N	Defines if one sided quotes are allowed.
		0	One-sided quote not allowed
		1	One-sided quote allowed
QuoteSideModelType	N	Defines if a single sided quote rejection leads to a double sided quote rejection or cancellation.
		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	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 ends		
<BaseTradingRulesDerivatives> (optional) group starts		
<QuoteSizeRules> (optional) sequence starts		
NoQuoteSizeRules	Y	
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> (optional) sequence starts		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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

Product Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> (optional) sequence ends		
<BaseTradingRulesDerivatives> (optional) group ends		
<BaseTradingRulesCash> (optional) group begins, always empty {}		
<BaseTradingRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
		9	Flexible Instrument
MatchAlgorithm	N	Defines the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) 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	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.
SecondaryServiceLocationID	Y	IP Address Service B.
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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.
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.
		0 Active
		2 Published
PartitionID	N	Partition of the product.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217.
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	Product ISIN, e.g. DE0009653147.

Product Snapshot Message – Eurex T7 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	Flag to identify whether product may be traded from the USA.
		0	No
		1	Yes
MarketSegmentType	Y	0	Pool
MarketSegmentSubType	Y	0	Inter Product Spread
		1	BTRF Bucket
DecaySplit	Y	0	None
		1	Quarter
		2	Season
		3	Year
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.
<UnderlyingDescriptor> (optional) group ends		
<InstrumentScopes> (optional) sequence starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.
InstrumentScopeOperator	N	Instrument scope operator.
		0	Include
InstrumentScopeSecurityType	N	Type of security.
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends		
<RelatedMarketSegments> (optional) sequence starts		
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.
RelatedMarketSegmentID	N	Market segment identifier.
	N	Defines the type of the relationship.

Product Snapshot Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)			
Field name	Optional	Description	
MarketSegmentsRelationship		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
<RelatedMarketSegments> sequence ends			
<BaseTradingRules> group starts			
<TickRules> sequence starts			
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> sequence starts			
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used 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	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 are given explicitly in TrdType.
		1	Block Trade / Large in Scale (LIS)

Product Snapshot Message – Eurex T7 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 ends		
<TickRules> sequence ends		
<PriceRangeRules> sequence starts		
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductCompl ex	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
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 ends		
QuoteSideIndicator	Y	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	Y	Defines if a single sided quote rejection leads to a double sided quote rejection or cancellation. Not applicable for MarketSegmentSubType 1 = BTRF Bucket.
		0	Single-sided quotes not supported Rejection of just one quote side leads to rejection or cancellation of both quote sides

Product Snapshot Message – Eurex T7 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 ends		
<BaseTradingRulesDerivatives> (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		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> sequence ends		
<BaseTradingRulesDerivatives> (optional) group ends		

Product Snapshot Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)		
Field name	Optional	Description
<BaseTradingRulesCash> (optional) group begins, always empty {}		
<BaseTradingRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
MatchAlgorithm	N	Defines the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number of feeds.
MDFeedType	N	Type of feed.
		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 Message – Eurex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)		
Field name	Optional	Description
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.
		0 Active
		2 Published
PartitionID	N	Partition of the product.
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217.
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	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.
USApproval	Y	Flag to identify whether product may be traded from the USA.
		0 No approval
		1 CFTC Approval
		2 SEC Approval
MarketSegmentType	Y	0 Pool
MarketSegmentSubType	Y	0 Inter Product Spread
		1 BTRF Bucket
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.
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		

Product Snapshot Message – Eurex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)			
Field name	Optional	Description	
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.	
<UnderlyingDescriptor> (optional) group ends			
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
<RelatedMarketSegments> sequence ends			
<BaseTradingRules> group starts			
<TickRules> sequence starts			
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).	

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.
<TickRulesScopes> (optional) sequence starts		
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used 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	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 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 ends		
<TickRules> sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductComplex	N	0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy

Product Snapshot Message – Eurex T7 Releases 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	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 ends		
QuoteSideIndicator	Y	Defines if one sided quotes are allowed. Not applicable for MarketSegmentSubType 1 = BTRF Bucket (for 8.0). Only applicable for MarketSegmentSubType 1 = BTRF Bucket and 2 = EBB Bucket (since 8.1).
		0	One-sided quote not allowed
		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. Not applicable for MarketSegmentSubType 1 = BTRF Bucket (for 8.0). Not applicable for MarketSegmentSubType 1 = BTRF Bucket and 2 = EBB Bucket (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 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 ends		

Product Snapshot Message – Eurex T7 Releases 8.0 – 8.1 (18/11/2019 – 20/11/2020)		
Field name	Optional	Description
<BaseTradingRulesDerivatives> (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		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> sequence ends		
<BaseTradingRulesDerivatives> (optional) group ends		
<BaseTradingRulesCash> (optional) group begins, always empty {}		
<BaseTradingRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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

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 MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.
SecondaryServiceLocationID	Y	IP Address Service B.
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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	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.

Product Snapshot Message – Eurex T7 Releases 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.	
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.	
		0	Active
		2	Published
PartitionID	N	Partition of the product.	
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.	
<DerivativesDescriptor> (optional) group starts			
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.	
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Y	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	Y	0	Pool
MarketSegmentSubType	Y	0	Inter Product Spread
		1	BTRF Bucket
		2	EBB Bucket
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	

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 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.
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.
<UnderlyingDescriptor> (optional) group ends		
<InstrumentScopes> (optional) sequence starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.
InstrumentScopeOperator	N	Instrument scope operator.
		0	Include
InstrumentScopeSecurityType	N	Type of security.
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends		
<RelatedMarketSegments> (optional) sequence starts		
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.
RelatedMarketSegmentID	N	Market segment identifier.
MarketSegmentsRelationship	N	Defines the type of the relationship.
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
<RelatedMarketSegments> sequence ends		
<BaseTrdgRules> group starts		
<TickRules> sequence starts		

Product Snapshot Message – Eurex T7 Releases 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	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> (optional) sequence starts		
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used 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	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 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

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 ends			
<TickRules> sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductComplex	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
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 ends			
QuoteSideIndicator	Y	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	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.	
		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 Message – Eurex T7 Releases 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 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		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0	No
		1	Yes
<FlexRules> sequence ends		
RoundLot	Y	Minimum tradable unit in derivatives markets.
<BaseTrdgRulesDerivatives> (optional) group ends		
<BaseTrdgRulesCash> (optional) group begins, always empty {}		
<BaseTrdgRulesCash> (optional) group ends		

Product Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)		
Field name	Optional	Description
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
MatchAlgorithm	N	Defines the order allocation method.
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.
SecondaryServiceLocationID	Y	IP Address Service B.
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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	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 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.
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	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	Y	0 | Pool

Product Snapshot Message – Eurex T7 Release 10.0 (22/11/2021 – 24/06/2022)			
Field name	**Optional**	**Description**	
MarketSegmentSubType	Y	0	Inter Product Spread
		1	BTRF Bucket
		2	EBB Bucket
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.	
<DerivativesDescriptor> (optional) group ends			
<UnderlyingDescriptor> (optional) group starts			
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.	
<UnderlyingDescriptor> (optional) group ends			
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
	N	Defines the type of the relationship.	

Product Snapshot Message – Eurex T7 Release 10.0 (22/11/2021 – 24/06/2022)			
Field name	Optional	Description	
MarketSegmentsRelationship		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
<RelatedMarketSegments> sequence ends			
<BaseTrdgRules> group starts			
<TickRules> sequence starts			
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> (optional) sequence starts			
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used 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	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 are given explicitly in TrdType.

Product Snapshot Message – Eurex T7 Release 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 Information Provider) Trade
<TickRulesScopes> sequence ends			
<TickRules> sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductCompl ex	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
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 ends			
QuoteSideIndicator	Y	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	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.	

Product Snapshot Message – Eurex T7 Release 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	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
<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		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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

Product Snapshot Message – Eurex T7 Release 10.0 (22/11/2021 – 24/06/2022)			
Field name	Optional	Description	
		8	Strip
		9	Flexible Instrument
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.	
		0	No
		1	Yes
<FlexRules> sequence ends			
RoundLot	Y	Minimum tradable unit in derivatives markets.	
<BaseTrdgRulesDerivatives> (optional) group ends			
<BaseTrdgRulesCash> (optional) group begins, always empty {}			
<BaseTrdgRulesCash> (optional) group ends			
<MatchRules> sequence starts, used to convey allocation rules for matching			
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
MatchAlgorithm	N	Defines the order allocation method.	
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.	
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends			
<Feeds> sequence starts			
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) 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	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.
SecondaryServiceLocationID	Y	IP Address Service B.
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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

Product Snapshot Message – Eurex 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	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 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.
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)		
Field name	Optional	Description
MarketSegmentSymbol	Y	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	Y	0 Pool
MarketSegmentSubType	Y	0 Inter Product Spread
		1 BTRF Bucket
		2 EBB Bucket
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.
TslMarketGroupID	Y	ID of the Transaction Size Limit (TSL) product group this product belongs to.
TslMarketGroup	Y	Symbol of the Transaction Size Limit (TSL) product group.
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSource	Y	4 ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.
<UnderlyingDescriptor> (optional) group ends		
<InstrumentScopes> (optional) sequence starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.
InstrumentScopeOperator	N	Instrument scope operator.

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)			
Field name	Optional	Description	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
<RelatedMarketSegments> sequence ends			
<BaseTrdgRules> group starts			
<TickRules> sequence starts			
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> (optional) sequence starts			
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used for.	
TickRuleProductComplex	N	Defines the instrument type for the tick rule.	
		0	Simple Instrument
		1	Standard Option Strategy

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	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 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 ends			
<TickRules> sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductComplex	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
StartPriceRange	N	Start of price range (inclusive).	

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)		
Field name	Optional	Description
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 ends		
QuoteSideIndicator	Y	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	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.
		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	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
<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.

Product Snapshot Message – Eurex T7 Release 10.1 (27/06/2022 – 18/11/2022)			
Field name	Optional	Description	
		0	No
		1	Yes
<QuoteSizeRules> ends			
<FlexRules> sequence starts			
NoFlexProductEligibilities	N		
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.	
		0	No
		1	Yes
<FlexRules> sequence ends			
RoundLot	Y	Minimum tradable unit in derivatives markets.	
<BaseTrdgRulesDerivatives> (optional) group ends			
<BaseTrdgRulesCash> (optional) group begins, always empty {}			
<BaseTrdgRulesCash> (optional) group ends			
<MatchRules> sequence starts, used to convey allocation rules for matching			
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
MatchAlgorithm	N	Defines the order allocation method.	
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used 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 ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSubID	N	Port number for IP address Service A.
SecondaryServiceLocationID	Y	IP Address Service B.
SecondaryServiceLocationSubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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

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 Message – 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.
		0	Active
		2	Published
PartitionID	N	Partition of the product.
NegotiationDuration	Y	Contains the default and maximum duration of negotiation event in seconds.
<DerivativesDescriptor> (optional) group starts		
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	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	Y	0	Pool
MarketSegmentSubType	Y	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.
TslMarketGroupID	Y	ID of the Transaction Size Limit (TSL) product group this product belongs to.
TslMarketGroup	Y	Symbol of the Transaction Size Limit (TSL) product group.

Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)			
Field name	Optional	Description	
IndependentSystemOperator	Y	Name of the Independent System Operator (ISO) such as PJM, ERCOT, ISONE, NYISO, CAISO, etc.	
LocationID	Y	Location/ nodes within the ISO which this product covers such as Western Hub, Jersey Central Power, etc.	
ProductType	Y	0	Day Ahead
		1	Realtimet
PowerProductClass	Y	Information about the hours covered by the product such as Peak, Off-Peak, 2x16, 7x8	
PowerUnitOfMeasure	Y	Information about the load such as 5 MW, 25 MW, 50 MW	
<DerivativesDescriptor> (optional) group ends			
<UnderlyingDescriptor> (optional) group starts			
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.	
<UnderlyingDescriptor> (optional) group ends			
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
		4	Commodity Group

Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)			
Field name	Optional	Description	
AllowOneProductStrip	Y	0	One Product Strip Not Allowed
		1	One Product Strip Allowed
<RelatedMarketSegments> sequence ends			
<BaseTrdgRules> group starts			
<TickRules> sequence starts			
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> (optional) sequence starts			
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used 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
		10	Commodity Strips
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 are given explicitly in TrdType.
		1	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 ends		
<TickRules> sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.
PriceRangeRuleID	N	Table identifier.
PriceRangeProductComplex	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
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 ends		
QuoteSideIndicator	Y	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	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.

Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)		
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	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->8050 = increase by half, e.g. 80->120100 = range to be doubled, e.g. 80->160More 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) 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. 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		
NoFlexProductEligibilities	N	

Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)		
Field name	Optional	Description
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0 | No
		1 | Yes
<FlexRules> sequence ends		
RoundLot	Y	Minimum tradable unit in derivatives markets.
<BaseTrdgRulesDerivatives> (optional) group ends		
<BaseTrdgRulesCash> (optional) group begins, always empty {}		
<BaseTrdgRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		
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
MatchAlgorithm	N	Defines the order allocation method.
		0 | Price-time
		1 | Pro-rata
		2 | Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0 | Auto Match (for continuous trading)
		1 | Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number of feeds.

Product Snapshot Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)		
Field name	Optional	Description
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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSub ID	N	Port number for IP address Service A.
SecondaryServiceLocationI D	Y	IP Address Service B.
SecondaryServiceLocationS ubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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	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 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 – Eurex 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	Y	Contains the default and maximum duration of negotiation event in seconds.	
<DerivativesDescriptor> (optional) group starts			
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.	
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.	
MarketSegmentSymbol	Y	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	Y	0	Pool
MarketSegmentSubType	Y	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.	
TslMarketGroupID	Y	ID of the Transaction Size Limit (TSL) product group this product belongs to.	
TslMarketGroup	Y	Symbol of the Transaction Size Limit (TSL) product group.	
IndependentSystemOperator	Y	Name of the Independent System Operator (ISO) such as PJM, ERCOT, ISONE, NYISO, CAISO, etc.	
LocationID	Y	Location/ nodes within the ISO which this product covers such as Western Hub, Jersey Central Power, etc.	

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
ProductType	Y	0	Day Ahead
		1	Realtimet
PowerProductClass	Y	Information about the hours covered by the product such as Peak, Off-Peak, 2x16, 7x8	
PowerUnitOfMeasure	Y	Information about the load such as 5 MW, 25 MW, 50 MW	
<QuantityScalingFactors> (optional) sequence starts			
NoQuantityScalingFactors	N	Number of following valid quantity scaling factors for scaled simple instruments.	
QuantityScalingFactor	N	A valid quantity scaling factor.	
<QuantityScalingFactors> (optional) sequence ends			
<DerivativesDescriptor> (optional) group ends			
<UnderlyingDescriptor> (optional) group starts			
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.	
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.	
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.	
UnderlyingSecurityIDSource	Y	4	ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.	
<UnderlyingDescriptor> (optional) group ends			
<InstrumentScopes> (optional) sequence starts			
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.	
InstrumentScopeOperator	N	Instrument scope operator.	
		0	Include
InstrumentScopeSecurityType	N	Type of security.	
		2	MLEG complex instrument
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends			
<RelatedMarketSegments> (optional) sequence starts			
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.	
RelatedMarketSegmentID	N	Market segment identifier.	
MarketSegmentsRelationship	N	Defines the type of the relationship.	
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
		4	Commodity Group
AllowOneProductStrip	Y	0	One Product Strip Not Allowed
		1	One Product Strip Allowed
<RelatedMarketSegments> sequence ends			
<BaseTrdgRules> group starts			
<TickRules> sequence starts			
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> (optional) sequence starts			
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used 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
		10	Commodity Strips
		11	Scaled Simple 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

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 ends			
<TickRules> sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductComplex	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	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 ends			
QuoteSideIndicator	Y	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

Product Snapshot Message – Eurex 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.
		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	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) 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. 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.

Product Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
		0	No
		1	Yes
<QuoteSizeRules> ends			
<FlexRules> sequence starts			
NoFlexProductEligibilities	N		
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.	
		0	No
		1	Yes
<FlexRules> sequence ends			
RoundLot	Y	Minimum tradable unit in derivatives markets.	
<BaseTrdgRulesDerivatives> (optional) group ends			
<BaseTrdgRulesCash> (optional) group begins, always empty {}			
<BaseTrdgRulesCash> (optional) group ends			
<MatchRules> sequence starts, used to convey allocation rules for matching			
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
MatchAlgorithm	N	Defines 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	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends		
<Feeds> sequence starts		
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).
PrimaryServiceLocationID	N	IP Address for Service A.
PrimaryServiceLocationSub ID	N	Port number for IP address Service A.
SecondaryServiceLocationI D	Y	IP Address Service B.
SecondaryServiceLocationS ubID	Y	Port number for IP address Service B.
<Feeds> sequence ends		

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 Message – 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> (optional) group starts		
Currency	N	Currency as published in ISO 4217. Please note, GBX may be used to denote Penny sterling.
MarketSegmentDesc	Y	Product Description, e.g. OPT ON THE DAX INDEX.
MarketSegmentSymbol	Y	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	Y	0 Pool
MarketSegmentSubType	Y	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 Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)		
Field name	Optional	Description
TslMarketGroupID	Y	ID of the Transaction Size Limit (TSL) product group this product belongs to.
TslMarketGroup	Y	Symbol of the Transaction Size Limit (TSL) product group.
IndependentSystemOperator	Y	Name of the Independent System Operator (ISO) such as PJM, ERCOT, ISONE, NYISO, CAISO, etc.
LocationID	Y	Location/ nodes within the ISO which this product covers such as Western Hub, Jersey Central Power, etc.
ProductType	Y	0 Day Ahead 1 Realtimet
CommodityProductClass	Y	Information about the hours covered by the product such as Peak, Off-Peak, 2x16, 7x8.
CommodityUnit	Y	Information about the load such as 5 MW, 25 MW, 50 MW.
LocationType	Y	Information about the type of Location such as Hub, Zone, Generator node, Interface, Aggregate, Scheduling Point, DefaultLAP, Price Point, Resource Node, Sublap etc.
MaxTradeVol	Y	Maximum Order Quantity.
MaxTradeVal	Y	Maximum Order Value.
MaxCalendarSpreadVol	Y	Maximum Calendar Spread Quantity.
MaxTESVol	Y	Maximum TES Quantity.
<QuantityScalingFactors> (optional) sequence starts		
NoQuantityScalingFactors	N	Number of following valid quantity scaling factors for scaled simple instruments.
QuantityScalingFactor	N	A valid quantity scaling factor.
<QuantityScalingFactors> (optional) sequence ends		
<DerivativesDescriptor> (optional) group ends		
<UnderlyingDescriptor> (optional) group starts		
UnderlyingSecurityExchange	Y	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Underlying security symbol, e.g. DAX.
UnderlyingSecurityID	Y	ISIN code of the underlying, e.g. DE0008469008.
UnderlyingSecurityIDSource	Y	4 ISIN
UnderlyingPrevClosePX	Y	Closing price of the underlying on the previous day.
<UnderlyingDescriptor> (optional) group ends		
<InstrumentScopes> (optional) sequence starts		
NoInstrumentScopes	N	Number of instrument scopes in the segment. Always 1.
InstrumentScopeOperator	N	Instrument scope operator. 0 Include
InstrumentScopeSecurityType	N	Type of security. 2 MLEG complex instrument

Product Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 16/05/2024)		
Field name	Optional	Description
		3	Variance Futures
		4	Total Return Futures
		7	Trade At Reference Price
InstrumentScopeSecuritySubType	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> sequence ends		
<RelatedMarketSegments> (optional) sequence starts		
NoRelatedMarketSegments	N	Number of market segments having a relationship with the current entry.
RelatedMarketSegmentID	N	Market segment identifier.
MarketSegmentsRelationship	N	Defines the type of the relationship.
		0	Cash leg for volatility strategies.
		1	Target Product For Decaying Product
		2	BTRF Bucket
		3	EBB Bucket
		4	Commodity Group
AllowOneProductStrip	Y	0	One Product Strip Not Allowed
		1	One Product Strip Allowed
<RelatedMarketSegments> sequence ends		
<BaseTrdgRules> group starts		
<TickRules> sequence starts		
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> (optional) sequence starts		
NoTickRuleScopes	N	Number of tick rule scope definitions. Each combination of TickRuleProductComplex and TrdType defines a valid scope for which this tick rule is used for.
TickRuleProductComplex	N	Defines the instrument type for the tick rule.
		0	Simple Instrument
		1	Standard Option Strategy

Product Snapshot Message – Eurex T7 Releases 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	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 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
		11	Block QTPIP (Qualified Third Party Information Provider) Trade
		12	Delta Trade At Market
<TickRulesScopes> sequence ends			
<TickRules> sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Number of price range tables. See T7 Functional Reference, section Price Range Table Basics.	
PriceRangeRuleID	N	Table identifier.	
PriceRangeProductComplex	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

Product Snapshot Message – Eurex T7 Releases 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 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 ends		
QuoteSideIndicator	Y	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	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.
		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	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) sequence starts		

Product Snapshot Message – Eurex 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.
<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		
NoFlexProductEligibilities	N	
FlexProductEligibilityComplex	N	Defines the strategy types available for user defined 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
FlexProductEligibilityIndicator	N	Defines if user defined strategies are allowed.
		0 No
		1 Yes
<FlexRules> sequence ends		
RoundLot	Y	Minimum tradable unit in derivatives markets.
<BaseTrdgRulesDerivatives> (optional) group ends		
<BaseTrdgRulesCash> (optional) group begins, always empty {}		
<BaseTrdgRulesCash> (optional) group ends		
<MatchRules> sequence starts, used to convey allocation rules for matching		

Product Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 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
		12	Non-Standard Volatility Strategy
MatchAlgorithm	N	Defines the order allocation method.	
		0	Price-time
		1	Pro-rata
		2	Time pro-rata
MatchType	Y	If MatchType is not filled the same matching algorithm is used for continuous trading and auction trades.	
		0	Auto Match (for continuous trading)
		1	Call Auction (for auction trades)
<MatchRules> sequence ends			
<Feeds> sequence starts			
NoMDFeedTypes	N	Number 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	Maximum number of available price levels (order book depth) for the product.	
MarketDepthTimeInterval	Y	Netting interval for low bandwidth feeds (0=no netting).	
MDRecoveryTimeInterval	Y	Recovery interval (duration of one cycle).	
PrimaryServiceLocationID	N	IP Address for Service A.	
PrimaryServiceLocationSubID	N	Port number for IP address Service A.	
SecondaryServiceLocationID	Y	IP Address Service B.	
SecondaryServiceLocationSubID	Y	Port number 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		

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)

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	
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 Eurex Market + Reference Data Interfaces - Manual, section General structure of the snapshot cycle.	
SecurityUpdateAction (only for Instrument incremental message)	N	Intraday creation or deletion of complex instruments.	
		0	Add
		1	Delete
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Always 1.	
SecurityAltID	N	Contract ID from the Eurex Legacy System (4 Bytes).	
SecurityAltIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence ends			
SecurityType	N	Type of security.	
		0	Option
		1	Future
		2	Complex instrument
SecuritySubType	Y	Standard strategy type for complex instruments. See Products and Instruments T7/FX and instrumentSubTypes csv file.	

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
ProductComplex	N	Type of instrument.
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
SecurityExchange	Y	Market Identifier Code (ISO 10383), used to identify an instrument of a cooperation partner.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType = 0 Option or 1 Future)		
MaturityDate	N	Actual expiration day of the instrument (YYYYMMDD).
MaturityMonthYear	N	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.
StrikePrice	Y	Strike price, e.g. 52.00.
StrikePricePrecision	Y	Maximum number of decimal points for the strike price. Only relevant for display purposes.
PricePrecision	Y	Display decimals.
ContractMultiplier	Y	Contract size, e.g. 100.
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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0	No
		1	Yes
BlockTradeEligibilityIndicator	N	Block trade flag.
		0	No
		1	Yes
ValuationMethod	Y	Traditional or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Y	Settlement type.
		0	Cash

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	
		1	Physical
SettlSubMethod	Y	Physical settlement type.	
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
<Events> (optional) sequence starts			
NoEvents	N	Always 1.	
EventType	N	7	Last Eligible Trade Date
EventDate	N	YYYYMMDD	
<Events> (optional) sequence ends			
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
TransactTime	Y	Creation time of complex instruments (nanoseconds since 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 Future spreads: PROD.S.MONYY.MONYY	
<InstrmtLegGrp> sequence starts			
NoLegs	N	Number of legs.	
LegSecurityID	N	SecurityID of the instrument which is part of the complex instrument.	
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
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.	

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
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy.
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
MinPriceIncrement	Y	Defines the minimum increment for trade prices in ticks (tick size). This value is identical for all simple instruments of a product.
MinPriceIncrementAmount	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.
		0 | Active
		3 | Published
PrevAdjustedOpenInterest	Y	Previous day's adjusted open interest.
PrevUnadjustedOpenInterest	Y	Previous day's unadjusted open interest.
PrevSettlPx	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments.
PrevClosePx	Y	Previous day's closing price.
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method.
		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.
		0 | Pre-defined multileg security
		1 | User-defined multileg security
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	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 messages.
<PriceRangeRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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 Eurex Market + Reference Data Interfaces - Manual, section General structure of the snapshot cycle.	
SecurityUpdateAction (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	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Always 1.	
SecurityAltID	N	Contract ID from the Eurex Legacy System (4 Bytes).	
SecurityAltIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence 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	N	Type of instrument.	
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description
		5	Inter-Product Spread
		6	Standard Futures Strategy
		7	Pack and Bundle
		8	Strip
SecurityExchange	Y	Market Identifier Code (ISO 10383), used to identify an instrument of a cooperation partner.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType = 0 Option or 1 Future)		
MaturityDate	N	Actual expiration day of the instrument (YYYYMMDD).
MaturityMonthYear	N	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.
StrikePrice	Y	Strike price, e.g. 52.00.
StrikePricePrecision	Y	Maximum number of decimal points for the strike price. Only relevant for display purposes.
PricePrecision	Y	Display decimals.
ContractMultiplier	Y	Contract size, e.g. 100.
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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0	No
		1	Yes
BlockTradeEligibilityIndicator	N	Block trade flag.
		0	No
		1	Yes
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.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
<Events> (optional) sequence starts		
NoEvents	N	
EventType	N	0	Last Eligible Trade Date
EventDate	N	YYYYMMDD
<Events> (optional) sequence ends		
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
TransactTime	Y	Creation time of complex instruments (nanoseconds).
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: PROD.S.MONYY.MONYY
<InstrmtLegGrp> sequence starts		
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 instrument.
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.
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.

Instrument Snapshot Message 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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
MinPriceIncrement	Y	Defines the minimum increment for trade prices in ticks (tick size). This value is identical for all simple instruments of a product.
MinPriceIncrementAmount	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.
		0 Active
		1 Inactive
		4 Published
PrevAdjustedOpenInterest	Y	Previous day's adjusted open interest.
PrevUnadjustedOpenInterest	Y	Previous day's unadjusted open interest.
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments.
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method.
		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.
		0 Pre-defined multileg security
		1 User-defined multileg security
<PriceRangeRules> (optional) sequence starts		

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

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	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.	
SecurityUpdateAction (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	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) sequence ends			
SecurityType	N	Type 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 Snapshot 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 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 Flexible options: PROD FI YYYYMMDD CS AM P 101.82 0 Flexible futures: PROD FI YYYYMMDD CS
SecurityExchange	Y	Market Identifier Code (ISO 10383), used to identify an instrument of a cooperation partner.
<DerivativesDescriptor> (optional) group starts
CFICode	N	Indicates the type of security using ISO 10962 standard.
SecuritySubType	Y	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
		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
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType = 0 Option or 1 Future)

Instrument Snapshot 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).
MaturityMonthYear	N	Expiration month (YYYYMM). Note that the actual expiration day provided by MaturityDate may be in a different month.
StrikePrice	Y	Strike price, e.g. 52.00.
StrikePricePrecision	Y	Maximum number of decimal points for the strike price. Only relevant for display purposes.
InstrumentPricePrecision	Y	Display decimals.
ContractMultiplier	Y	Contract size, e.g. 100.
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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0	No
		1	Yes
BlockTradeEligibilityIndicator	Y	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	Y	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 Snapshot Message and Instrument Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
Symbol	Y	FlipId/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs.
LegSymbol	Y	Product identifier (MarketSegmentID) of the leg security.
LegSecurityID	N	Instrument identifier (SecurityID) of the leg security.
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.
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
TransactTime	Y	Creation time of flexible or complex instruments (nanoseconds).
<DerivativesDescriptor> (optional) group ends		
<CashDescriptor> (optional) group starts, always empty {}		
<CashDescriptor> (optional) group ends		
<Events> (optional) sequence starts		
NoEvents	N	Number of events.
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date
EventDate	N	YYYYMMDD.
<Events> (optional) sequence ends		
MinPriceIncrement	Y	Defines the minimum increment for trade prices in ticks (tick size). This value is identical for all simple instruments of a product.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	Y	Defines the minimum price movement in the respective 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> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method.
		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.
		0	Pre-defined multileg security
		1	User-defined multileg security
PriceType	Y	Always emtpy.
PostTradeAnonymity	Y	Always emtpy.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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	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 (only for Instrument	N	Intraday creation of complex instruments. Always A = Add.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
Field name	Optional	Description	
incremental message)			
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) sequence ends			
SecurityType	N	Type of security.	
		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	Trade at reference price (since 6.1)
		8	Exchange traded fund
		9	Exchange traded commodity
		10	Exchange traded note
		11	Other
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.	
		0	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 Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)		
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
		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	Y	Market Identifier Code (ISO 10383). Used, for derivatives, to identify 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 instruments
<DerivativesDescriptor> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)		
Field name	Optional	Description
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
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
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.
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.
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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		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	Y	Physical settlement type.
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)		
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	Y	FlipId/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs.
LegSymbol	Y	Product identifier (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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
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).
<DerivativesDescriptor> (optional) group ends		
<CashDescriptor> (optional) group starts, always empty {}		
<CashDescriptor> (optional) group ends		
<InstrumentAttributes> (optional) sequence starts		

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
Field name	Optional	Description	
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	VDO Minimum Execution Volume
		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 (since 6.1)
InstrAttribValue	N	Value of instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	
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	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,	

Instrument Snapshot Message 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		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method.
		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.
		0 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 Shares
		2 Points
PostTradeAnonymity	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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 Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
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.	
SecurityUpdateAction (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	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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
		11	Warrant
		12	Other
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.	
		0	Active
		1	Inactive, is used for cash instruments when the first trading date is in future and the product state is

Instrument Snapshot 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.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	Y	Market Identifier Code (ISO 10383). Used, for derivatives, to identify an instrument of a co-operation partner.	
ProductComplex	N	Type of instrument.	
		0	Simple Instrument

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
		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
<DerivativesDescriptor> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
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.
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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		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	Y	Physical settlement type.
		0	Shares

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
		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/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs.
LegSymbol	Y	Product identifier (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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
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

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
TransactTime	Y	Creation time of flexible or complex instruments (nanoseconds).
<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
		21	Issuer Business Unit
		22	Allow Knock Out
		23	Has PLP
		24	PLP Deferral Time
		25	Warrant Strike Price
InstrAttribValue	N	Value of instrument attribute.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method.
		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.
		0	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	Shares
		2	Points
PostTradeAnonymity	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	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts, always empty []		
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts		
NoTradingSession Rules	N	Always 1.
TradingSessionID	N	Always 0 = Day.
TradingSessionSubID	N	1	Continuous
		4	Scheduled Intraday Auction
		6	Any Auction
		7	Continuous Auction Issuer
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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.
SecurityUpdateAction (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	N	Always M = Marketplace-assigned identifier.
<SecurityAlt> (optional) sequence starts		
NoSecurityAltID	N	Number of alternate identifiers.
SecurityAltID	N	Alternate instrument identifier.
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) sequence ends		
SecurityType	N	Type of security.

Field name	Optional	Description	
Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)			
		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	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.	
		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
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:	

Instrument Snapshot Message 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	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
<DerivativesDescriptor> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
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.
PutOrCall	Y	Defines if instrument is a put or call.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 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	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.	
		0	No
		1	Yes
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
		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/FlexId, only for flexible instruments.	
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
<InstrmtLegGrp> sequence starts			
NoLegs	N	Number of legs.	
LegSymbol	Y	Product identifier (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.	

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)			
Field name	Optional	Description	
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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
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).	
<DerivativesDescriptor> (optional) group ends			
<CashDescriptor> (optional) group starts, always empty {} in Instrument Snapshot Message and not present in Instrument Incremental Message			
<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

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 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	Value of instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	
MinPriceIncrementClearing	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.	
MinPriceIncrementAmount	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 Snapshot Message and Instrument Incremental Message – Eurex T7 Release 7.1 (27/05/2019 – 15/11/2019)		
Field name	Optional	Description
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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method.
		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.
		0	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	Shares
		2	Points
PostTradeAnonymity	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 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	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 (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	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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	

Instrument Snapshot Message 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 Flexible futures:

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)		
Field name	Optional	Description
		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	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments	
<DerivativesDescriptor> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
ContractDate (only for Instrument snapshot message)	Y	Date used to identify the instrument (YYYYMMDD).
ContractMonthYear (only for Instrument snapshot message)	Y	Month used to identify the instrument (YYYYMM).
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.
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

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)		
Field name	Optional	Description
		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.
		0	No
		1	Yes
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
		5	Other
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.
Symbol		FlipId/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs.
LegSymbol	Y	Product identifier (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
		1	Sell

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)			
Field name	Optional	Description	
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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
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).	
<DerivativesDescriptor> (optional) group ends			
<CashDescriptor> (optional) group starts, always empty {} in Instrument Snapshot Message and not present in Instrument Incremental Message			
<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

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)		
Field name	Optional	Description
		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.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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.

Instrument Snapshot Message and Instrument Incremental Message – Eurex T7 Release 8.0 (18/11/2019 – 26/06/2020)		
Field name	Optional	Description
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> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 — 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence 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 Snapshot Message – Eurex 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 starts		
NoSecurityAltID	N	Number of alternate identifiers.
SecurityAltID	N	Alternate instrument identifier.
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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. 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

Instrument Snapshot Message – 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 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 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	Y	Market Identifier Code (ISO 10383). Used to identify an instrument of a co-operation partner.
ProductComplex	N	Type of instrument.

Instrument Snapshot Message – Eurex 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
<DerivativesDescriptor> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
ContractDate	Y	Date used to identify the instrument (YYYYMMDD).
ContractMonthYear	Y	Month used to identify the instrument (YYYYMM).
ContractWeek	Y	For quarterly instruments, this field indicates the number of the quarter (1,2, 3, 4).
ContractWeekYear	Y	For weekly instruments, this field identifies the calendar week that the instrument relates to, where ContractWeek gives the number of the week (1 ... 53) in the year given by ContractWeekYear
ContractQuarter	Y	Year used to identify the instrument (YYYY). See ContractWeek.
ContractCycleType	Y	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 patterns.
		0	Daily
		1	Weekly
		2	Monthly
		3	Quarterly
		4	SemiAnnual
		5	Yearly
ContractDisplayInstruction	Y	Contains a recommendation by the exchange on how to 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

Instrument Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)		
Field name	Optional	Description
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.
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	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0 No
		1 Yes
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
		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/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs.

Instrument Snapshot Message – Eurex 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.
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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
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).
<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

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 instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	

Instrument Snapshot Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)		
Field name	Optional	Description
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		

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

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

Instrument Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)			
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	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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	

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 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 Flexible futures: PROD FI YYYYMMDD SM

Instrument Incremental Message – Eurex 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 date.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
<DerivativesDescriptor> (optional) group starts		
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.
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	Y	Contract generation.

Instrument Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)		
Field name	Optional	Description
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0	No
		1	Yes
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
		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/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs.
LegSymbol	Y	Product identifier (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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		

Instrument Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)		
Field name	Optional	Description
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).
<DerivativesDescriptor> (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
		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 Incremental Message – Eurex T7 Release 8.1 (29/06/2020 – 20/11/2020)		
Field name	Optional	Description
InstrAttribValue	N	Value of instrument attribute.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
	Y	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	
ImpliedMarketIndicator		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.	
		0	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	Y	Always empty.	
SettlBusinessDays	Y	Always empty.	
<QuoteSizeRules> (optional) sequence starts, always empty []			
<QuoteSizeRules> (optional) sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<PriceRangeRules> (optional) sequence ends			
<TradingSessionRules> (optional) sequence starts, always empty []			
<TradingSessionRules> (optional) sequence ends			
<MarketSegmentGrp> sequence ends			

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	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			
NoSecurityAltID	N	Number of alternate identifiers.	

Instrument Snapshot Message – Eurex T7 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.
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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. 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)	

Instrument Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)		
Field name	Optional	Description
		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
		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	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments

Instrument Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)		
Field name	Optional	Description
<DerivativesDescriptor> (optional) group starts		
CFICode	N	Indicates the type of security using ISO 10962 standard.
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
ContractDate	Y	Date used to identify the instrument (YYYYMMDD).
ContractMonthYear	Y	Month used to identify the instrument (YYYYMM).
ContractWeek	Y	For quarterly instruments, this field indicates the number of the quarter (1,2, 3, 4).
ContractWeekYear	Y	For weekly instruments, this field identifies the calendar week that the instrument relates to, where ContractWeek gives the number of the week (1 ... 53) in the year given by ContractWeekYear
ContractQuarter	Y	Year used to identify the instrument (YYYY). See ContractWeek.
ContractCycleType	Y	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 patterns.
		0 Daily
		1 Weekly
		2 Monthly
		3 Quarterly
		4 SemiAnnual
		5 Yearly
ContractDisplayInstruction	Y	Contains a recommendation by the exchange on how to 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	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.
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

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	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.
		0	No
		1	Yes
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
		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/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.
<InstrmtLegGrp> sequence starts		
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 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 Snapshot Message – Eurex T7 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. 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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
<UnderlyingInstrument> (optional) group starts			
UnderlyingMarketSegmentID	N	Refers to MarketSegmentID from the underlying Product Snapshot.	
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.	
UnderlyingSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<UnderlyingInstrument> (optional) group ends			
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).	
<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

Instrument Snapshot Message – Eurex T7 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 instrument attribute.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.

Instrument Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020 – 19/11/2021)		
Field name	Optional	Description
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 — 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		

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

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.	
SecurityUpdateAction	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.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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	

Instrument Incremental Message – 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.
		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 Flexible futures: PROD FI YYYYMMDD SM

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)		
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 date.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
<DerivativesDescriptor> (optional) group starts		
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.
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	Y	Contract generation.

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)			
Field name	Optional	Description	
LowExercisePriceOptionIndicator	Y	LEPO Flag.	
		0	No
		1	Yes
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
		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/FlexId, only for flexible instruments.	
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 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	
<InstrmtLegGrp> sequence ends			

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)			
Field name	Optional	Description	
<ComplexInstrumentDescriptor> (optional) group ends			
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).	
<DerivativesDescriptor> (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
		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 instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	
MinPriceIncrementClearing	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.	
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents	
<MarketSegmentGrp> sequence starts			
NoMarketSegments	N	Always 1.	
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.	
	Y	Defines the matching method. Only for derivatives.	

Instrument Incremental Message – Eurex T7 Release 9.0 (23/11/2020– 25/06/2021)			
Field name	Optional	Description	
ImpliedMarketIndic 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.	
		0	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
PostTradeAnonymit y	Y	Always empty.	
SettlBusinessDays	Y	Always empty.	
<QuoteSizeRules> (optional) sequence starts, always empty []			
<QuoteSizeRules> (optional) sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<PriceRangeRules> (optional) sequence ends			
<TradingSessionRules> (optional) sequence starts, always empty []			
<TradingSessionRules> (optional) sequence ends			
<MarketSegmentGrp> sequence ends			

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	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 0 = Add.	
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
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
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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. 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)	

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)		
Field name	Optional	Description
		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 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	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)		
Field name	Optional	Description
<DerivativesDescriptor> (optional) group starts		
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. 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	Y	Contract generation.

LowExercisePriceOp tionIndicator	Y	LEPO Flag.
		  0 — No
		  1 — Yes

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
		  5 — Other

Instrument Incremental Message – Eurex 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	Y	FlipId/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.
<InstrmtLegGrp> sequence starts		
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 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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
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).
<DerivativesDescriptor> (optional) group ends		
<CashDescriptor> (optional) group starts, always empty {}		
<CashDescriptor> (optional) group ends		

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)			
Field name	Optional	Description	
<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
		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.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)		
Field name	Optional	Description
EventDate	N	Date of event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 — 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

Instrument Incremental Message – Eurex T7 Release 9.1 (28/06/2021 – 19/11/2021)		
Field name	Optional	Description
PostTradeAnonymity	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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

Instrument Snapshot 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			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		M	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) 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

Instrument Snapshot 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	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.
		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	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 spreads (until 24/06/2022):
		PROD.S.MONYY.MONYY
		Future calendar 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.YYMMDD.IST.SEQ-NO

Instrument Snapshot Message – Eurex T7 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 date YYMMDD is the creation date.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify an instrument of a co-operation partner.
ProductComplex	N	Type of instrument.

ProductComplex (cont.)		
	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

<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
ContractIdentificationEligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
	0	Contract Month Year
	1	Expiration Date
	2	Contract Date
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
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		

Instrument Snapshot Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)		
Field name	Optional	Description
ContractDate	Y	Date used to identify the instrument (YYYYMMDD).
ContractMonthYear	Y	Contract month and year of the instrument (YYYYMM).
ContractCycleType	Y	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 patterns. ContractCycleType might change during the lifetime of an instrument.
		0 Daily
		1 Weekly
		2 Monthly
		3 Quarterly
		4 SemiAnnually
		5 Yearly
ContractCycleSubType	Y	Indicates the kind of regular expiration pattern, in the context of 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.
		0 Day
		1 Week
		2 Month
		3 Flexible instruments
		4 End Of Month
ContractDisplayInstruction	Y	Contains a recommendation by the exchange, on how to interpret the display attributes DisplayDay, DisplayRelativeDay, DisplayWeek, DisplayMonth, DisplayQuarter, DisplaySeason and DisplayYear and how to construct the name for a simple instrument based on these attributes along with other key instrument attributes. The exchange 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
		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

Instrument Snapshot 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 in MMM format><DisplayYear> <StrikePrice> <PutOrCall)> <OptAttribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021
		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
		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
		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

Instrument Snapshot 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
		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>/<DisplayMonth in MMM format><DisplayYear> <StrikePrice> <PutOrCall> <OptAttribute>. Example: ODAX W04/AUG2021 15000 C
		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
		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

Instrument Snapshot 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 in MMM format><DisplayYear>-EOM<StrikePrice> <PutOrCall> <OptAttribute>. Example: ODAX AUG2021-EOM 15000 C
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	Y	The valid range is 1, …, 53.
DisplayMonth	Y	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.
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.
DisplayName	Y	See ContractDisplayInstruction.
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. 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.

Instrument Snapshot Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)			
Field name	Optional	Description	
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.	
LowExercisePriceOpt ionIndicator	Y	LEPO Flag.	
		0	No
		1	Yes
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
		5	Other
		6	Energy
PriorSettlPrice	Y	Previous day's settlement price. Provided in clearing notation for variance futures instruments and total return futures instruments.	
Symbol	Y	FlipId/FlexId, only for flexible instruments.	
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 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.	

Instrument Snapshot Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)			
Field name	Optional	Description	
		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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
<UnderlyingInstrument> (optional) group starts			
UnderlyingMarketSegmentID	N	Refers to MarketSegmentID from the underlying Product Snapshot.	
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.	
UnderlyingSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<UnderlyingInstrument> (optional) group ends			
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).	
<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

Instrument Snapshot 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 instrument attribute.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.

Instrument Snapshot Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)		
Field name	Optional	Description
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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

Instrument Incremental Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)			
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	Intraday creation of complex instruments. Always 0 = Add.	
SecurityID	N	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<SecurityAlt> (optional) sequence starts			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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. 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

Instrument Incremental Message – Eurex 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	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 (until 24/06/2022): PROD.S.MONYY.MONYY Future calendar 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.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

Instrument Incremental Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)		
Field name	Optional	Description
		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	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
ContractIdentificationEligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0 — Contract Month Year
		1 — Expiration Date
		2 — Contract Date
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
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument, always empty {} in Instrument Incremental Message)		
ContractDate	Y	Date used to identify the instrument (YYYYMMDD).
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.
		0 — Day
		1 — Week
		2 — Month
		3 — Flexible instruments
		4 — End Of Month
StrikePrice	Y	Strike price, e.g. 52.00.
StrikePricePrecision	Y	Maximum number of decimal points for the strike price. Only relevant for display purposes.

Instrument Incremental Message – 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	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	Y	Contract generation.
LowExercisePriceOpt ionIndicator	Y	LEPO Flag.
		0 No
		1 Yes
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
		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/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		

Instrument Incremental Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)			
Field name	Optional	Description	
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
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).	
<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

Instrument Incremental Message – Eurex T7 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.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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

Instrument Incremental Message – Eurex T7 Releases 10.0 – 10.1 (22/11/2021 – 18/11/2022)			
Field name	Optional	Description	
		prices in trading and clearing notation are the same unless MinPriceIncrementClearing is present.	
MinPriceIncrementClearing	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.	
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents	
<MarketSegmentGrp> sequence starts			
NoMarketSegments	N	Always 1.	
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.	
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.	
		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.	
		0	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	Y	Always empty.	
SettlBusinessDays	Y	Always empty.	
<QuoteSizeRules> (optional) sequence starts, always empty []			
<QuoteSizeRules> (optional) sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<PriceRangeRules> (optional) sequence ends			

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

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	The instrument identifier uniquely identifies an instrument, e.g. 72057800196358145.		
SecurityIDSource	N	Always M = Marketplace-assigned identifier.		
<SecurityAlt> (optional) sequence starts				
NoSecurityAltID	N	Number of alternate identifiers.		
SecurityAltID	N	Alternate instrument identifier.		
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.	
		M	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) 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		

Instrument Snapshot Message – 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
		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	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 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	Y	Market Identifier Code (ISO 10383). Used to identify 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
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
DisplayName	Y	See ContractDisplayInstruction.
ContractIdentificationEligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date
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
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
ContractDate	Y	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

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)		
Field name	Optional	Description
		(Eurex MSCI products), IMMD for IMM Date (start of the underlying interest period) (Eurex ESTR and SARON futures).
ContractMonthYear	Y	Contract month and year of the instrument (YYYYMM).
ContractCycleType	Y	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 patterns. ContractCycleType might change during the lifetime of an instrument.
		0 Daily
		1 Weekly
		2 Monthly
		3 Quarterly
		4 SemiAnnually
		5 Yearly
ContractCycleSubType	Y	Indicates the kind of regular expiration pattern, in the context of 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.
		0 Day
		1 Week
		2 Month
		3 Flexible instruments
		4 End Of Month
ContractDisplayInstruction	Y	Contains a recommendation by the exchange, on how to interpret the display attributes DisplayDay, DisplayRelativeDay, DisplayWeek, DisplayMonth, DisplayQuarter, DisplaySeason and DisplayYear and how to construct the name for a simple instrument based on these attributes along with other key instrument attributes. The exchange 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 Snapshot Message – Eurex 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
		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 in MMM format><DisplayYear> <StrikePrice> <PutOrCall)> <OptAttribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021
		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
		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

Instrument Snapshot Message – Eurex 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
		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
		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 in MMM format\>\<DisplayYear in YY format\>-W\<DisplayWeek\>\<DisplayDayOfWeek in DDD format\> \<StrikePrice\> \<PutOrCall\> \<OptAttribute)\>. Example: ODAX AUG21-W4FRI 15000 C
		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

Instrument Snapshot Message – Eurex 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
		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 in MMM format><DisplayYear>-EOM<StrikePrice> <PutOrCall> <OptAttribute>. Example: ODAX AUG2021-EOM 15000 C
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	Y	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
		3	Thursday
		4	Friday
		5	Saturday
		6	Sunday
DisplayMonth	Y	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 Snapshot Message – Eurex 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	Y	The valid range is 2021, …, 9999.	
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. 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	Y	Contract generation.	
LowExercisePriceOpt ionIndicator	Y	LEPO Flag.	
		0	No
		1	Yes
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
		5	Other

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)		
Field name	Optional	Description
		6	Energy
PriorSettlPrice	Y	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	Y	FlipId/FlexId, only for flexible instruments.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
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	Y	Common integer multiple of the option legs for Option Volatility Strategies.
<InstrmtLegGrp> sequence starts		
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 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
<InstrmtLegGrp> sequence ends		
<ComplexInstrumentDescriptor> (optional) group ends		
<UnderlyingInstrument> (optional) group starts		
UnderlyingMarketSegmentID	N	Refers to MarketSegmentID from the underlying Product Snapshot.
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.
UnderlyingSecurityIDSource	N	Always M = Marketplace-assigned identifier.
<UnderlyingInstrument> (optional) group ends		

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)			
Field name	Optional		Description
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).	
<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	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

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)			
Field name	Optional	Description	
		26	Liquidity Provider User Group
		27	Specialist User Group
		28	Liquidity Class
InstrAttribValue	N	Value of instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	
MinPriceIncrementClearing	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.	
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents	
<MarketSegmentGrp> sequence starts			
NoMarketSegments	N	Always 1.	
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.	
	Y	Defines the matching method. Only for derivatives.	

Instrument Snapshot Message – Eurex T7 Release 11.0 (21/11/2022 – 19/05/2023)			
Field name	Optional		Description
ImpliedMarketIndicator		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.	
		0	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	Y	Always empty.	
SettlBusinessDays	Y	Always empty.	
<QuoteSizeRules> (optional) sequence starts, always empty []			
<QuoteSizeRules> (optional) sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<PriceRangeRules> (optional) sequence ends			
<TradingSessionRules> (optional) sequence starts, always empty []			
<TradingSessionRules> (optional) sequence ends			
<MarketSegmentGrp> sequence ends			

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	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			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		M	Marketplace-assigned identifier

Instrument Snapshot Message – Eurex 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> (optional) 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. 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	Unique business identifier, the format depends on the ProductComplex: Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice VN Standard options strategies:

Instrument Snapshot Message – 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	Y	Market Identifier Code (ISO 10383). Used to identify 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

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)		
Field name	Optional	Description
		8	Strip
		9	Flexible Instrument
		10	Commodity Strip

`<DerivativesDescriptor>` (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
DisplayName	Y	See ContractDisplayInstruction.
ContractIdentificatio nEligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date
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

`<SimpleInstrumentDescriptor>` (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
ContractDate	Y	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 underlying interest period) (Eurex ESTR and SARON futures).
ContractMonthYear	Y	Contract month and year of the instrument (YYYYMM).
ContractCycleType	Y	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 patterns. ContractCycleType might change during the lifetime of an instrument.
		0	Daily
		1	Weekly
		2	Monthly
		3	Quarterly
		4	SemiAnnually
		5	Yearly
ContractCycleSubTyp e	Y	Indicates the kind of regular expiration pattern, in the context of 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.
		0	Day

Instrument Snapshot Message – Eurex 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	Contains a recommendation by the exchange, on how to interpret the display attributes DisplayDay, DisplayRelativeDay, DisplayWeek, DisplayMonth, DisplayQuarter, DisplaySeason and DisplayYear and how to construct the name for a simple instrument based on these attributes along with other key instrument attributes. The exchange 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
		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
		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 in MMM format><DisplayYear> <StrikePrice> <PutOrCall)> <OptAttribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021
		3	Permanent, the exchange recommends specific name for the instrument and provides the DisplayName.

Instrument Snapshot Message – Eurex 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
		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
		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
		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

Instrument Snapshot Message – 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, DisplayDayOfWeek, DisplayMonth and DisplayYear, the provided DisplayName can be calculated as <MarketSegment> <DisplayMonth in MMM format><DisplayYear in YY format>-W<DisplayWeek><DisplayDayOfWeek in DDD format> <StrikePrice> <PutOrCall> <OptAttribute)>. Example: ODAX AUG21-W4FRI 15000 C
		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
		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
		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 in MMM format><DisplayYear>-EOM<StrikePrice> <PutOrCall> <OptAttribute>. Example: ODAX AUG2021-EOM 15000 C

Instrument Snapshot Message – Eurex 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 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	Y	The valid range is 1, …, 53.
DisplayDayOfWeek	Y	The day of week of the weekly contract. To be used with ContractDisplayInstruction. <table><tr><td>0</td><td>Monday</td></tr><tr><td>1</td><td>Tuesday</td></tr><tr><td>2</td><td>Wednesday</td></tr><tr><td>3</td><td>Thursday</td></tr><tr><td>4</td><td>Friday</td></tr><tr><td>5</td><td>Saturday</td></tr><tr><td>6</td><td>Sunday</td></tr></table>
DisplayMonth	Y	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.
DisplaySeason	Y	<table><tr><td>0</td><td>Summer if the contract month is between April and September</td></tr><tr><td>1</td><td>Winter if the contract month is between October and March</td></tr></table>
DisplayYear	Y	The valid range is 2021, …, 9999.
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. 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. <table><tr><td>0</td><td>Put</td></tr><tr><td>1</td><td>Call</td></tr></table>
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.

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)			
Field name	Optional	Description	
		0	European
		1	American
OrigStrikePrice	Y	Original strike price prior to corporate action, e.g. 5.20.	
ContractGeneration Number	Y	Contract generation.	
LowExercisePriceOpt ionIndicator	Y	LEPO Flag.	
		0	No
		1	Yes
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
		5	Other
		6	Energy
PriorSettlPrice	Y	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.	
RiskSensitivityFactor	Y	Instrument 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.	
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
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	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
NoLegs	N	Number of legs.	

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)			
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.	
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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
<UnderlyingInstrument> (optional) group starts			
UnderlyingMarketSegmentID	N	Refers to MarketSegmentID from the underlying Product Snapshot.	
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.	
UnderlyingSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<UnderlyingInstrument> (optional) group ends			
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).	
<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

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	N	Value of instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			

Instrument Snapshot Message – Eurex T7 Release 11.1 (22/05/2023 – 17/11/2023)		
Field name	Optional	Description
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 — 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence 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		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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

Instrument Incremental Message – Eurex T7 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	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.
		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:

Instrument 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.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	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
		10	Commodity Strip
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
DisplayName	Y	See ContractDisplayInstruction.
ContractIdentification Eligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date

Instrument Incremental Message – Eurex T7 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
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument, always empty {} in Instrument Incremental Message)		
ContractDate	Y	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 underlying interest period) (Eurex ESTR and SARON futures).
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.
		0	Day
		1	Week
		2	Month
		3	Flexible instruments
		4	End Of Month
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. 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.
ContractGenerationNumber	Y	Contract generation.

Instrument Incremental Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)			
Field name	Optional	Description	
LowExercisePriceOptionIndicator	Y	LEPO Flag.	
		0	No
		1	Yes
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
		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/FlexId, only for flexible instruments.	
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
LastFragment	Y	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 the complete definition of a complex instrument.	
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 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.	

Instrument Incremental Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)			
Field name	Optional	Description	
		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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
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).	
<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
		17	Multi CCP-eligibility
		18	Pool Factor
		19	Indexation Coefficient
		20	Trading On Terms Of Issue

Instrument Incremental Message – Eurex T7 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 instrument attribute.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
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 event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	
MinPriceIncrementClearing	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.	
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy	

Instrument Incremental Message – Eurex T7 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		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 — 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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 Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description
SecurityIDSource	N	Always M = Marketplace-assigned identifier.
<SecurityAlt> (optional) sequence starts		
NoSecurityAltID	N	Number of alternate identifiers.
SecurityAltID	N	Alternate instrument identifier.
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		M	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) 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. 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

Instrument Snapshot Message – 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 Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice 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 YYMMDD is the creation date. For scaled simple instruments QSF is the QuantityScalingFactor.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify 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
		11	Scaled Simple Instrument
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
DisplayName	Y	See ContractDisplayInstruction.
ContractIdentification Eligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date
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
QuantityScalingFactor	Y	Quantity scaling factor, only applicable for scaled instruments (simple or complex).
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
ContractDate	Y	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 underlying interest period) (Eurex ESTR and SARON futures).

Instrument Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description
ContractMonthYear	Y	Contract month and year of the instrument (YYYYMM).
ContractMonthType	Y	Provides additional information about ContractMonthYear and DisplayMonth (if applicable).
ContractCycleType	Y	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 patterns. ContractCycleType might change during the lifetime of an instrument.
		0 Daily
		1 Weekly
		2 Monthly
		3 Quarterly
		4 SemiAnnually
		5 Yearly
ContractCycleSubType	Y	Indicates the kind of regular expiration pattern, in the context of 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.
		0 Day
		1 Week
		2 Month
		3 Flexible instruments
		4 End Of Month
ContractDisplayInstruction	Y	Contains a recommendation by the exchange, on how to interpret the display attributes DisplayDay, DisplayRelativeDay, DisplayWeek, DisplayMonth, DisplayQuarter, DisplaySeason and DisplayYear and how to construct the name for a simple instrument based on these attributes along with other key instrument attributes. The exchange 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 Snapshot Message – Eurex 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
		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 in MMM format><DisplayYear> <StrikePrice> <PutOrCall)> <OptAttribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021
		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
		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

Instrument Snapshot Message – Eurex 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
		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
		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 in MMM format><DisplayYear in YY format>-W<DisplayWeek><DisplayDayOfWeek in DDD format> <StrikePrice> <PutOrCall> <OptAttribute)>. Example: ODAX AUG21-W4FRI 15000 C
		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

Instrument Snapshot Message – Eurex 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
		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 in MMM format><DisplayYear>-EOM<StrikePrice> <PutOrCall> <OptAttribute>. Example: ODAX AUG2021-EOM 15000 C
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	Y	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
		3	Thursday
		4	Friday
		5	Saturday
		6	Sunday
DisplayMonth	Y	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 Snapshot Message – Eurex 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	Y	The valid range is 2021, ..., 9999.	
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. 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.	
ContractGenerationNumber	Y	Contract generation.	
LowExercisePriceOptionIndicator	Y	LEPO Flag.	
		0	No
		1	Yes
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
		5	Other

Instrument Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)			
Field name	Optional	Description	
		6	Energy
PriorSettlPrice	Y	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.	
RiskSensitivityFactor	Y	Instrument 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.
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
LastFragment	Y	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 the complete definition of a complex instrument.	
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 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.	

Instrument Snapshot Message – Eurex 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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
<UnderlyingInstrument> (optional) group starts			
UnderlyingMarketSegmentID	N	Refers to MarketSegmentID from the underlying Product Snapshot.	
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.	
UnderlyingSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<UnderlyingInstrument> (optional) group ends			
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 the new flexible, scaled simple or complex security (nanoseconds).	
<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

Instrument Snapshot Message – Eurex 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 instrument attribute.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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 Snapshot Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description
		MinPriceIncrement unless MinPriceIncrementClearing is 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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<RelatedInstrumentGrp> (optional) group starts		
RelatedSecurityID	N	The instrument identifier uniquely identifies the related instrument.
RelatedSecurityIDSource	N	Always M = Marketplace-assigned identifier.
<RelatedInstrumentGrp> (optional) group ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0	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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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	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			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN
		M	Marketplace-assigned identifier
<SecurityAlt> (optional) 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 Incremental Message – 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 YYYYMMDD SM
		Scaled Simple Instrument: PROD SI YYYYMMDD SM ES C/P StrikePrice 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 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. For scaled simple instruments QSF is the QuantityScalingFactor.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
		10 — Commodity Strip
		11 — Scaled Simple Instrument
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
DisplayName	Y	See ContractDisplayInstruction.
ContractIdentification Eligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0 — Contract Month Year
		1 — Expiration Date
		2 — Contract Date

Instrument Incremental Message – Eurex 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.
		0 | No
		1 | Yes
QuantityScalingFactor	Y	Quantity scaling factor, only applicable for scaled instruments (simple or complex).
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument, always empty {} in Instrument Incremental Message)		
ContractDate	Y	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 underlying interest period) (Eurex ESTR and SARON futures).
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.
		0 | Day
		1 | Week
		2 | Month
		3 | Flexible instruments
		4 | End Of Month
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. 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.

Instrument Incremental Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0	No
		1	Yes
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
		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/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.
<SimpleInstrumentDescriptor> (optional) group ends		
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)		
LastFragment	Y	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 the complete definition of a complex instrument.
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.
<InstrmtLegGrp> sequence starts		
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 instrument.

Instrument Incremental Message – Eurex 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	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	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
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 the new flexible, scaled simple or complex security (nanoseconds).	
<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

Instrument Incremental Message – Eurex 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	Value of instrument attribute.
<InstrumentAttributes> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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

Instrument Incremental Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description
		clearing tick sizes, i.e. to be multiplied with MinPriceIncrement unless MinPriceIncrementClearing is 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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<RelatedInstrumentGrp> (optional) group starts		
RelatedSecurityID	N	The instrument identifier uniquely identifies the related instrument.
RelatedSecurityIDSource	N	Always M = Marketplace-assigned identifier.
<RelatedInstrumentGrp> (optional) group ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 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	Y	Always empty.
SettlBusinessDays	Y	Always empty.
<QuoteSizeRules> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<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		

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

Instrument Snapshot Message – Eurex 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 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			
NoSecurityAltID	N	Number of alternate identifiers.	
SecurityAltID	N	Alternate instrument identifier.	
SecurityAltIDSource	N	4	ISIN. Always present for simple instruments.
		M	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) 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 Snapshot Message – 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.
		<table><tr><td>0</td><td>Active</td></tr><tr><td>1</td><td>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.</td></tr><tr><td>6</td><td>Published</td></tr><tr><td>7</td><td>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.</td></tr></table>
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
		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. For scaled simple instruments QSF is the QuantityScalingFactor.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify 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
		11	Scaled Simple Instrument
		12	Non-Standard Volatility Strategy
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.
DisplayName	Y	See ContractDisplayInstruction.
ContractIdentification Eligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date
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
QuantityScalingFactor	Y	Quantity scaling factor, only applicable for scaled instruments (simple or complex).

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional	Description
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument)		
SecurityReferenceData Supplement	Y	Date used to identify the instrument (YYYYMMDD). Same as user defined field ContractDate;
ContractDate	Y	Date used to identify the instrument (YYYYMMDD). Same as SecurityReferenceDataSupplement.
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 underlying interest period) (Eurex ESTR and SARON futures).
ContractMonthYear	Y	Contract month and year of the instrument (YYYYMM).
ContractMonthType	Y	Provides additional information about ContractMonthYear and DisplayMonth (if applicable).
ContractCycleType	Y	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 patterns. ContractCycleType might change during the lifetime of an instrument.
		0 — Daily
		1 — Weekly
		2 — Monthly
		3 — Quarterly
		4 — SemiAnnually
		5 — Yearly
ContractCycleSubType	Y	Indicates the kind of regular expiration pattern, in the context of ContractCycleType
		0 — End Of Month, optionally set for ContractCycleType 1 = Weekly.
MaturityFrequencyUnit	Y	Defines how granular the expiration of the contract can take place. MaturityFrequencyUnit remains fix during the lifetime of the corresponding instrument. Will always be set to uniquely identify an instrument. Same as ContractFrequency.
		0 — Day
		1 — Week
		2 — Month
		3 — Flexible
		4 — End Of Month
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. Same as MaturityFrequencyUnit.
		0 — Day
		1 — Week
		2 — Month

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		Contains a recommendation by the exchange, on how to interpret the display attributes DisplayDay, DisplayRelativeDay, DisplayWeek, DisplayMonth, DisplayQuarter, DisplaySeason and DisplayYear and how to construct the name for a simple instrument based on these attributes along with other key instrument attributes. The exchange 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
		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
		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 in MMM format><DisplayYear> <StrikePrice> <PutOrCall)> <OptAttribute>. Example: ODAX AUG2021 15000 C, FDAX DEC2021
		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

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional	Description
		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
		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
		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
		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 in MMM format><DisplayYear in YY format>-W<DisplayWeek><DisplayDayOfWeek in DDD format> <StrikePrice> <PutOrCall> <OptAttribute)>. Example: ODAX AUG21-W4FRI 15000 C

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional	Description
		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
		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
		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 in MMM format><DisplayYear>-EOM<StrikePrice> <PutOrCall> <OptAttribute>. Example: ODAX AUG2021-EOM 15000 C
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	Y	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 Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
Field name	Optional	Description
		3	Thursday
		4	Friday
		5	Saturday
		6	Sunday
DisplayMonth	Y	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.
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	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. 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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0	No
		1	Yes
ValuationMethod	Y	Traditional or futures margin style.
		0	Premium Style
		1	Futures Style Mark-to-Market
SettlMethod	Y	Settlement type.

Instrument Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)			
Field name	Optional	Description	
		0	Cash
		1	Physical
SettlSubMethod	Y	Physical settlement type.	
		0	Shares
		1	Derivatives
		2	Payment Versus Payment
		3	Notional
		4	Cascade
		5	Other
		6	Energy
PriorSettlPrice	Y	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.	
RiskSensitivityFactor	Y	Instrument 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.
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
LastFragment	Y	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 the complete definition of a complex instrument.	
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 instrument.	
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
LegSecurityType	N	0	Part of a multi-leg instrument

Instrument Snapshot 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 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 or Non-Standard Volatility Strategy.	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
<UnderlyingInstrument> (optional) group starts			
UnderlyingMarketSegmentID	N	Refers to MarketSegmentID from the underlying Product Snapshot.	
UnderlyingSecurityID	N	Refers to SecurityID from the underlying Instrument Snapshot.	
UnderlyingSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<UnderlyingInstrument> (optional) group ends			
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 the new flexible, scaled simple or complex security (nanoseconds).	
<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

Instrument Snapshot Message – Eurex 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> (optional) sequence ends		
<Events> (optional) sequence starts		
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 event YYYYMMDD.
<Events> (optional) sequence ends		
InstrumentPricePrecision	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

Instrument Snapshot Message – 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.
MinPriceIncrementClearing	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.
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents
<RelatedInstrumentGrp> (optional) group starts		
RelatedSecurityID	N	The instrument identifier uniquely identifies the related instrument.
RelatedSecurityIDSource	N	Always M = Marketplace-assigned identifier.
<RelatedInstrumentGrp> (optional) group ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.
		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.
		0 — 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	Y	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> (optional) sequence starts, always empty []		
<QuoteSizeRules> (optional) sequence ends		
<PriceRangeRules> (optional) sequence starts		
NoPriceRangeRules	N	Always 1.
PriceRangeRuleID	N	Reference to table identifier from product level messages.
<PriceRangeRules> (optional) sequence ends		
<TradingSessionRules> (optional) sequence starts, always empty []		
<TradingSessionRules> (optional) sequence ends		
<MarketSegmentGrp> sequence ends		

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	
		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				
NoSecurityAltID	N	Number of alternate identifiers.		
SecurityAltID	N	Alternate instrument identifier.		
SecurityAltIDSource	N	4	ISIN	
		M	Marketplace-assigned identifier	
<SecurityAlt> (optional) 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	

Instrument Incremental Message – Eurex 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	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.
		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

Instrument Incremental Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
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
		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:
		PROD SI YYYYMMDD SM ES C/P StrikePrice VN QSF
		Non-Standard volatility strategies:
		PROD.D.YYYYMMDD.SEQ-NO
		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. For scaled simple instruments QSF is the QuantityScalingFactor.
SecurityExchange	Y	Market Identifier Code (ISO 10383). Used to identify 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 instruments
		10	Commodity Strip
		11	Scaled Simple Instrument
		12	Non-Standard Volatility Strategy
<DerivativesDescriptor> (optional) group starts		
CFICode	Y	Indicates the type of security using ISO 10962 standard.

Instrument Incremental Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)			
Field name	Optional	Description	
DisplayName	Y	See ContractDisplayInstruction.	
ContractIdentification Eligibility	Y	Defines the granularity which suffice to identify a standard e.g. non-flexible contract uniquely within a product.	
		0	Contract Month Year
		1	Expiration Date
		2	Contract Date
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
QuantityScalingFactor	Y	Quantity scaling factor, only applicable for scaled instruments (simple or complex).	
<SimpleInstrumentDescriptor> (optional) group starts (appears for SecurityType different from 2 = Complex Instrument, always empty {} in Instrument Incremental Message)			
SecurityReferenceData Supplement	Y	Date used to identify the instrument (YYYYMMDD). Same as user defined field ContractDate.	
ContractDate	Y	Date used to identify the instrument (YYYYMMDD). Same as SecurityReferenceDataSupplement.	
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 underlying interest period) (Eurex ESTR and SARON futures).	
MaturityFrequencyUnit	Y	Defines how granular the expiration of the contract can take place. MaturityFrequencyUnit remains fix during the lifetime of the corresponding instrument. Will always be set to uniquely identify an instrument. Same as ContractFrequency.	
		0	Day
		1	Week
		2	Month
		3	Flexible
		4	End Of Month
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. Same as MaturityFrequencyUnit.	
		0	Day
		1	Week
		2	Month
		3	Flex
		4	End Of Month
StrikePrice	Y	Strike price, e.g. 52.00.	
StrikePricePrecision	Y	Maximum number of decimal points for the strike price. Only relevant for display purposes.	

Instrument Incremental Message – Eurex 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	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.
ContractGenerationNumber	Y	Contract generation.
LowExercisePriceOptionIndicator	Y	LEPO Flag.
		0 No
		1 Yes
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
		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/FlexId, only for flexible instruments.
ListMethod	Y	Applicable for scaled simple instruments only.
		0 Pre Listed Only, if instrument is pre-defined by Exchange

Instrument Incremental Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)			
Field name	Optional	Description	
		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.
<SimpleInstrumentDescriptor> (optional) group ends			
<ComplexInstrumentDescriptorGroup> (optional) group starts (appears for SecurityType = 2 Complex instrument)			
LastFragment	Y	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 the complete definition of a complex instrument.	
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.	
<InstrmtLegGrp> sequence starts			
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 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 or Non-Standard Volatility Strategy.	
<InstrmtLegGrp> sequence ends			
<ComplexInstrumentDescriptor> (optional) group ends			
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

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> (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
		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.	
<InstrumentAttributes> (optional) sequence ends			
<Events> (optional) sequence starts			
NoEvents	N	Number of events.	
EventType	N	0	Last Eligible Trade Date
		1	First Eligible Trade Date

Instrument Incremental Message – Eurex 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	Date of event YYYYMMDD.	
<Events> (optional) sequence ends			
InstrumentPricePrecision	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.	
MinPriceIncrementClearing	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.	
MinPriceIncrementAmount	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	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. The mapping of integer values to the corresponding strategy types is available at: www.eurexchange.com > Technology > Eurex Exchange's T7 > Documents	
<RelatedInstrumentGrp> (optional) group starts			
RelatedSecurityID	N	The instrument identifier uniquely identifies the related instrument.	
RelatedSecurityIDSource	N	Always M = Marketplace-assigned identifier.	
<RelatedInstrumentGrp> (optional) group ends			
<MarketSegmentGrp> sequence starts			
NoMarketSegments	N	Always 1.	
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.	
ImpliedMarketIndicator	Y	Defines the matching method. Only for derivatives.	
		0	Not implied. Direct matching: the instrument is exclusively matched in its own order book.

Instrument Incremental Message – Eurex 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	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.	
		0	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	Y	Always empty.	
SettlBusinessDays	Y	Always empty.	
<QuoteSizeRules> (optional) sequence starts, always empty []			
<QuoteSizeRules> (optional) sequence ends			
<PriceRangeRules> (optional) sequence starts			
NoPriceRangeRules	N	Always 1.	
PriceRangeRuleID	N	Reference to table identifier from product level messages.	
<PriceRangeRules> (optional) sequence ends			
<TradingSessionRules> (optional) sequence starts, always empty []			
<TradingSessionRules> (optional) sequence ends			
<MarketSegmentGrp> sequence ends			

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 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 complex instruments.	
		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	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 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 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
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs involved in the complex instrument.
LegSecurityID	N	Instrument identifier of the leg security.
LegSecurityIDSource	N	Always M = Marketplace-assigned identifier.
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> sequence ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier, e.g. 89.
ImpliedMarketIndicator	N	Defines the matching method.
		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		

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
TransactTime	N	Creation time of complex instruments (nanoseconds).

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

Complex Instrument 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.
SecurityUpdateAction	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: PROD.S.MONYY.MONYY
SecurityType	N	Type of security. Always 2 = MLEG complex instrument.
SecuritySubType	Y	Standard strategy type for complex instruments. See instrumentSubTypes csv file in Products and Instruments T7/FX.
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

Complex Instrument Update Message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)		
Field name	Optional	Description
<InstrmtLegGrp> sequence starts		
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 M = Marketplace-assigned identifier.
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> sequence ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier, e.g. 89.
ImpliedMarketIndicator	N	Defines the matching method.
		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		
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.
SecurityUpdateAction	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 Instrument Update Message – 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 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
<InstrmtLegGrp> sequence starts		
NoLegs	N	Number of legs involved in the complex instrument.
LegSymbol	Y N since 8.1	Product identifier of the leg security.
LegSecurityID	N	Instrument identifier of the leg security.
LegSecurityIDSource	N	Always M = 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 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> sequence ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier, e.g. 89.
ImpliedMarketIndicator	N	Defines the matching method.
		0	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		
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 – 18/11/2022)		
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 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) 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 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

Complex Instrument Update Message – Eurex T7 Releases 9.0 – 10.1 (23/11/2020 – 18/11/2022)		
Field name	Optional	Description
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.
<InstrmtLegGrp> sequence starts		
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 M = 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 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> sequence ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier, e.g. 89.
ImpliedMarketIndicator	N	Defines the matching method.
		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		
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.
SecurityUpdateAction	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	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
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
		6 — Standard Futures Strategy
		7 — Pack and Bundle
		8 — Strip
		9 — Flexible Instrument
		10 — Commodity Strip
LegRatioMultiplier	Y	Common integer multiple of the option legs for Option Volatility Strategies.
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.
<InstrmtLegGrp> sequence starts		
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 M = 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 multileg security.
LegSide	N	0 — Buy
		1 — Sell

Complex Instrument Update Message – Eurex T7 Releases 11.0 – 11.1 (21/11/2022 – 17/11/2023)		
Field name	Optional	Description
LegPrice	Y	Price for the leg instrument. Used for the underlying leg of a Volatility Strategy.
<InstrmtLegGrp> sequence ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier, e.g. 89.
ImpliedMarketIndicator	N	Defines the matching method.
		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		
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.
SecurityUpdateAction	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 Instrument Update Message – 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	Common integer multiple of the option legs for Option Volatility Strategies.	
QuantityScalingFactor	Y	An integer value that determines the lot size of orders, quotes and trades. Only valid for derivatives markets products that support scaled simple instruments.	
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.	
<InstrmtLegGrp> sequence starts			
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 M = 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 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> sequence ends			
<MarketSegmentGrp> sequence starts			
NoMarketSegments	N	Always 1.	
MarketSegmentID	N	Product identifier, e.g. 89.	
ImpliedMarketIndicator	N	Defines the matching method.	
		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			
TransactTime	N	Creation time of complex instruments (nanoseconds).	

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 Update Message – Eurex 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 all message types on a particular feed.
SenderCompID	N	Unique id of a sender.
SecurityUpdateAction	N	Intraday creation of flexible instruments. Always A = Add.
Symbol	N	FlipId / FlexId.
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	Y	Strike price.
PutOrCall	Y	Defines if instrument is a put or call.
		0	Put
		1	Call
OptAttribute	Y	Version of an option.
ExerciseStyle	Y	Style family of an option.
		0	European
		1	American
SettlMethod	N	Settlement type.
		0	Cash
		1	Physical
<MarketSegmentGrp> sequence starts		
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		
TransactTime	N	Creation time of flexible instruments (nanoseconds).

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

Flexible Instrument Update Message – 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	Y	Strike price.
PutOrCall	Y	Defines if instrument is a put or call.
		0 | Put
		1 | Call
OptAttribute	Y	Version of an option.
ExerciseStyle	Y	Style family of an option.
		0 | European
		1 | American
SettlMethod	N	Settlement type.
		0 | Cash
		1 | Physical
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
<MarketSegmentGrp> sequence ends		
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 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).
ContractDate	N	Date used to identify the instrument (YYYYMMDD).
SecurityReferenceData Supplement	N	Date used to identify the instrument (YYYYMMDD). Same as user defined field ContractDate.
StrikePrice	Y	Strike price.
PutOrCall	Y	Defines if instrument is a put or call.
		0 | Put
		1 | Call
OptAttribute	Y	Version of an option.
ExerciseStyle	Y	Style family of an option.
		0 | European
		1 | American
SettlMethod	N	Settlement type.
		0 | Cash
		1 | Physical
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
<MarketSegmentGrp> sequence ends		
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 id of a sender.
SecurityUpdateAction	N	Intraday creation of scaled simple instruments. Always 0 = Add.
SecurityID	N	The instrument identifier uniquely identifies a scale simple instrument.
SecurityIDSource	N	Always M = Marketplace-assigned identifier.
SecurityDesc	N	Unique business identifier, PROD SI YYYYMMDD SM ES C/P StrikePrice 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, YYYYMMDD is the ContractDate, and QSF is the QuantityScalingFactor.
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> group starts		
RelatedSecurityID	N	The instrument identifier uniquely identifies the related simple instrument.
RelatedSecurityIDSource	N	Always M = Marketplace-assigned identifier.
<RelatedInstrumentGrp> group ends		
<MarketSegmentGrp> sequence starts		
NoMarketSegments	N	Always 1.
MarketSegmentID	N	Product identifier or product pool identifier, e.g. 89.
<MarketSegmentGrp> sequence ends		
TransactTime	Y	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 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.
<ClearingPriceParameters> (optional) sequence starts		
NoClearingPriceParameters	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.
VegaMultiplier	Y	Constant multiplier of the Notional Vega defined on the product level and used for the clearing quantity conversion.
AnnualTradingBusinessDays	Y	Approximate number of trading days during one year defined as a constant on the product level and used for the calculation of RealisedVariance.
TotalTradingBusinessDays	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 realised variance. Also provided for previous day.
RealisedVariance	Y	Calculated from all underlying closing prices since the introduction of the instrument adjusted by AnnualTradingBusinessDays. Also provided for previous day.

Variance Futures Status Message – Eurex 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	Y	Calculated from the corresponding InterestRate till expiration 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> 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	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, 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		
NoClearingPriceParameters	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 Status Message – Eurex Releases 4.0 – 10.0 (21/11/2016 – 24/06/2022)		
Field name	Optional	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	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

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

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

Variance Futures Status Message – 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 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> sequence starts		
NoClearingPriceParameters	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.
VegaMultiplier	Y	Constant multiplier of the Notional Vega defined on the product level and used for the clearing quantity conversion.
AnnualTradingBusinessDays	Y	Approximate number of trading days during one year defined as a constant on the product level and used for the calculation of RealizedVariance.
TotalTradingBusinessDays	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 any time.
		0	Automatic
		1	Manual
<ClearingPriceParameters> sequence ends		

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 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.
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> sequence starts		
NoClearingPriceParameters	N	Two tables for previous and current day. Always 2.
BusinessDayType	N	0	Preceding Day
		1	Current Day

Total Return Futures Status Message – Eurex T7 Releases 4.0 – 10.1 (21/11/2016 – 18/11/2022)		
Field name	Optional	Description
AnnualCalendarDays	Y	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.
CurrentPaymentParameter	Y	Daily funding, calculated from the funding rate applied to the previous day underlying close price.
AccruedPaymentParameter	Y	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.
CurrentCollectionParameter	Y	Daily distribution, calculated from the difference between the current and the previous day distribution index.
AccruedCollectionParameter	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 conversion from trading to clearing notation.
<ClearingPriceParameters> sequence ends		

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	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, e.g. 89.
SecurityID	N	Instrument identifier, e.g. 8852.
SecurityIDSource	N	Always M = Marketplace-assigned identifier.

Total Return Futures Status Message – Eurex T7 Releases 11.0 – 12.0 (21/11/2022 – 10/05/2024)		
Field name	Optional	Description
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> sequence starts		
NoClearingPriceParameters	N	Two tables for previous and current day. Always 2.
BusinessDayType	N	0	Preceding Day
		1	Current Day
AnnualCalendarDays	Y	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.
CurrentPaymentParameter	Y	Daily funding, calculated from the funding rate applied to the previous day underlying close price.
AccruedPaymentParameter	Y	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.
CurrentCollectionParameter	Y	Daily distribution, calculated from the difference between the current and the previous day distribution index.
AccruedCollectionParameter	Y	Accrued distribution, accumulated from the daily distributions since the product launch. Used for the trade price conversion from trading to clearing notation.
CurrentAccruedInterestAmt	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	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.
<ClearingPriceParameters> sequence ends		

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

Total Return Futures Status Message – Eurex T7 Releases 12.1 – 13.0 (from 13/05/2024)		
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, 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> sequence starts		
NoClearingPriceParameters	N	Two tables for previous and current day. Always 2.
BusinessDayType	N	0	Preceding Day
		1	Current Day
AnnualCalendarDays	Y	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.
CurrentPaymentParameter	Y	Daily funding, calculated from the funding rate applied to the previous day underlying close price.
AccruedPaymentParameter	Y	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.
CurrentCollectionParameter	Y	Daily distribution, calculated from the difference between the current and the previous day distribution index.
AccruedCollectionParameter	Y	Accrued distribution, accumulated from the daily distributions since the product launch. Used for the trade price conversion from trading to clearing notation.
CurrentAccruedInterestAmt	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	Y	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 the underlying'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			

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			
NoClearingPriceParameters	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		

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	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.	
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 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	N	Indicates if product is in the state Fast Market.	
		0	No
		1	Yes
TransactTime	N	(nanoseconds)	

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	Optional	Description	
MsgType	N	Always h = Trading Session 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.	
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	N	Indicates if product is in the state Fast Market.	
		0	No
		1	Yes
TransactTime	N	(nanoseconds)	
TESTradSesStatus	Y	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	Optional	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	Optional	Description
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.	
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 for quiescent product states, the field TradingSessionID must be evaluated additionally to determine the actual product state. TradingSessionSubID=5 and TradingSessionID = 1 indicates the product state Start of Day, TradingSessionID = 2 End of Day, TradingSessionID = 0 Halt, TradingSessionID = 3 Post End of Day and TradingSessionID = 4 Holiday.	
TradSesStatus	N	0	Halted
		1	Open
		2	Closed
MarketCondition	Y	0	Normal
		1	Stressed
FastMarketIndicator	N	Indicates if product is in the state Fast Market.	
		0	No
		1	Yes
TransactTime	N	(nanoseconds)	
TESTradSesStatus	Y	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 Change 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 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.	
InstrumentScopeProductComplex	N	Instrument type of affected instruments.	
		0	Simple Instrument
		1	Standard Option Strategy
		2	Non-Standard Option Strategy
		3	Volatility Strategy
		4	Futures Spread
SecurityMassTradingStatus	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).	
<SecMassStatGrp> (optional) sequence 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
		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 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> sequence ends		

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	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.
InstrumentScopeProduct Complex	N	Instrument type of affected instruments.
		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
SecurityMassTradingStatus	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

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	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).
<SecMassStatGrp> (optional) sequence 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	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> sequence 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 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.
InstrumentScopeProductComplex	N	Instrument type of affected instruments.
		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
SecurityMassTradingStatus	Y	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
SecurityMassTradingEvent	Y	Always empty.	
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).	
<SecMassStatGrp> (optional) sequence starts, when not all indicated instruments are affected by the new state			
NoRelatedSym	N	Number of instruments in the exception list of instruments that have a different instrument state.	
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Always M = Marketplace-assigned identifier.	
SecurityStatus	N	0	Active
		1	Inactive
		2	Expired
		3	Suspended
SecurityTradingStatus	Y	0	Closed
		1	Restricted
		2	Book
		3	Continuous
		4	Opening Auction
		5	Opening Auction Freeze

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	Y	Always empty.
TESSecurityStatus	Y	0	Active
		1	Inactive
		2	Expired
		3	Suspended
<SecMassStatGrp> sequence ends		

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	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.
InstrumentScopeProduct Complex	N	Instrument type of affected instruments.
		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 us	Y	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

Mass Instrument State Change Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
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	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
SecurityMassTradingEvent	Y	Always empty.	
TransactTime	N	Time when request was processed by the matcher (nanoseconds).	
<SecMassStatGrp> (optional) sequence starts, when not all indicated instruments are affected by the new state			
NoRelatedSym	N	Number of instruments in the exception list of instruments that have a different instrument state.	
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 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	Y	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	Y	Always empty.	
TESSecurityStatus	Y	0	Active
		1	Inactive
		2	Expired
		3	Suspended
<SecMassStatGrp> sequence ends			

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	N	Always 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.	
InstrumentScopeProductComplex	N	Instrument type of affected instruments.	
		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
SecurityMassTradingStatus	Y	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
MassMarketCondition	N	0	Normal
		1	Stressed
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
SecurityMassTradingEvent	Y	Always empty.	
TransactTime	N	Time when request was processed by the matcher (nanoseconds).	
<SecMassStatGrp> (optional) sequence starts, when not all indicated instruments are affected by the new state			
NoRelatedSym	N	Number of instruments in the exception list of instruments that have a different instrument state.	
SecurityID	N	Instrument 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	Y	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	Y	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	Y	0	Active
		1	Inactive
		2	Expired
		5	Suspended
<SecMassStatGrp> sequence ends			

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	Always 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.	
InstrumentScopeProductComplex	N	Instrument type of affected instruments.	
		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 instrument status of all affected instruments.	
		0	Active
		1	Inactive
		2	Expired
		3	Knocked-Out, only applicable in trading model Continuous Auction Issuer.

Mass Instrument State Change Message – Eurex T7 Releases 8.0 – 9.1 (18/11/2019 – 19/11/2021)		
Field name	Optional	Description
		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.
SecurityMassTradingStatus	Y	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
		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	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
SecurityMassTradingEvent	Y	Always empty.
MassSoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).
		1	Sold out
TransactTime	N	Time when request was processed by the matcher (nanoseconds).
TESSecurityMassStatus	Y	Status of all affected instruments for TES trading.

Mass Instrument State Change Message – Eurex T7 Releases 8.0 – 9.1 (18/11/2019 – 19/11/2021)			
Field name	Optional	Description	
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
<SecMassStatGrp> (optional) sequence starts, when not all indicated instruments are affected by the new state			
NoRelatedSym	N	Number of instruments in the exception list of instruments that have a different instrument state.	
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Always 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
		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.
SecurityTradingStatus	Y	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
		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	Y	Always empty.	
SoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).	
		1	Sold out
TESSecurityStatus	Y	0	Active
		1	Inactive
		2	Expired
		5	Suspended
<SecMassStatGrp> sequence 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 combine all single exception lists before the Mass State Change message could be applied with the fully joint exception list.	
		0	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	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
InstrumentScopeProduct Complex	N	Instrument type of affected instruments.	
		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)

Mass Instrument State Change Message – Eurex 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 instrument status of all affected instruments.	
		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
		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.
SecurityMassTradingStatus	Y	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
		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.
		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 Message – Eurex 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
SecurityMassTradingEvent	Y	Always empty.	
MassSoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).	
		1	Sold out
TransactTime	N	Time when request was processed by the matcher (nanoseconds).	
TESSecurityMassStatus	Y	Status of all affected instruments for TES trading.	
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
<SecMassStatGrp> (optional) sequence starts, when not all indicated instruments are affected by the new state			
NoRelatedSym	N	Number of instruments in the exception list of instruments that have a different instrument state.	
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Always 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
		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.
SecurityTradingStatus	Y	Empty for flexible instruments.	
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze

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 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	Y	Always empty.	
SoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).	
		1	Sold out
HighPx	Y	Always emtpy.	
LowPx	Y	Always emtpy.	
TESSecurityStatus	Y	0	Active
		1	Inactive
		2	Expired
		5	Suspended
<SecMassStatGrp> sequence 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 = Y share the same root level content and an application first needs to combine all single exception lists before the Mass State Change message could be applied with 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	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.
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 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	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).

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	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 (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	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.
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 (intraday expiration of instrument)
		3 Suspended
SecurityTradingStatus	Y	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	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
SecurityTradingEvent	Y	Always empty.
TransactTime	N	Time when request was processed by the matcher (nanoseconds).
TESSecurityStatus	Y	0	Active
		1	Inactive
		2	Expired
		3	Suspended

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	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.
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 last trading date is exceeded and the instrument will be deleted soon. Those instruments might

Instrument State Change Message – Eurex 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	Y	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
		1	Stressed
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
SecurityTradingEvent	Y	Always empty.	
TransactTime	N	Time when request was processed by the matcher (nanoseconds).	
TESSecurityStatus	Y	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	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.	
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 Change Message – Eurex 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	Y	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
		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).
MarketCondition	N	0	Normal
		1	Stressed
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
SecurityTradingEvent	Y	Always empty.
SoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).
		0	Not sold out (applicable for 7.0 & 7.1 only)
		1	Sold out
TransactTime	N	Time when request was processed by the matcher (nanoseconds).

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

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

Instrument State Change Message – Eurex T7 Releases 10.0 – 13.0 (from 22/11/2021)			
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.	
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	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	Y	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

Instrument State Change Message – Eurex T7 Releases 10.0 – 13.0 (from 22/11/2021)			
Field name	Optional	Description	
MarketCondition	N	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)
		0	Normal
		1	Stressed
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
SecurityTradingEvent	Y	Always empty.	
SoldOutIndicator	Y	Identifies the sold out status (applicable for Continuous Auction Issuer trading model only).	
		0	Not sold out (applicable for 7.0 & 7.1 only)
		1	Sold out
HighPx	Y	Always emtpy.	
LowPx	Y	Always 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 Eurex Market + Reference Data Interfaces - Manual, 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	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	N	Unique id of a sender.
MarketSegmentID	N	Product identifier, e.g. 89.
<MDIncGrp> sequence starts		
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	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).
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).

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
<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
		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).
MDGapIndicator	Y	Reserved for future use. Always Empty.
AggressorTimestamp	Y	Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType=2 Trade.
AggressorSide	Y	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. 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 side is empty. In case of a direct matched complex order (i.e. an incoming complex order matches against the opposite side of the complex instrument order book), both sides are filled.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Can be empty in case of a synthetically matched complex order (see NumberOfBuyOrders above).

Depth Incremental Message – Eurex T7 Releases 1.0 – 1.2 (between 03/12/2012 and 10/06/2013 – 22/11/2013)		
Field name	Optiona l	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		
<MDIncGrp> sequence ends		

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 W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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
		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 last change for SecurityID (nanoseconds).	
		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 starts			
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	Y	Price depth information or top-of-book information.	
		Top-of-book is only applicable to IPS, i.e. requires the presence of MDSubBookType.	
		0	Top of Book
		1	Price Depth
MDSubBookType	Y	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	Defines when the trade happens. Only present for MDEntryType=2 and TradeCondition=32. Cross Auction Trade is never disseminated in the TrdType field of the Depth Snapshot message. However, it is disseminated in the TrdType field of the Depth Incremental message.	
		7	Opening Auction Trade
		8	Intraday Auction Trade
		9	Volatility Auction Trade
		10	Closing Auction Trade
TradingSessionID	Y	Attached to MDEntryType 2=Trade or 7=Trade Volume unless there has been no trade so far. In this case it is attached to book information which can simply be 4=Auction Clearing Price or all bids and offers for the currently 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=Empty Book.	
		0	Day
		1	Morning
		2	Evening
		3	Holiday
TradingSessionSubID	Y	0	Pre-Trading
		1	Trading
		2	Closing
		3	Post-Trading
		4	Quiescent
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingStatus	Y	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	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. 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
		64	Out of sequence
		128	Previous Closing Price
		256	Volume Only
QuoteCondition	Y	Only present for IPS (prices without matching restrictions related 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	Y	Price.
MDEntrySize	Y	Quantity or, if MDEntryType= 7 trade volume.
NumberOfOrders	Y	
MDPriceLevel	Y	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		

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

Depth Snapshot Message – Eurex Release 4.0 (21/11/2016 – 16/06/2017)			
Field name	Optional	Description	
MsgType	N	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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
		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	Suspended

Depth Snapshot Message – Eurex Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
TESSecurityStatus	Y	Status of the instrument for TES trading.
		0	Active
		1	Inactive
		2	Expired
		3	Suspended
LastUpdateTime	N	Time of last change for SecurityID (nanoseconds). 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 starts		
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 of complex instruments) as well.
MDBookType	Y	0	Top of Book, only applicable to IPS, requires the presence of MDSubBookType.
		1	Price Depth
MDSubBookType	Y	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.

Depth Snapshot Message – Eurex Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
TrdType	Y	For MDOriginType 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 2 = Trade 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	Y	Always attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
TradingSessionSubID	Y	0	Pre-Trading
		1	Trading
		2	Closing
		3	Post-Trading
		4	Quiescent
TESTradSesStatus	Y	0	Halted
		1	Open
		2	Closed
		3	Pre-Close
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingStatus	Y	Trading status of an instrument.
		0	Trading Halt
		1	Closed
		2	Restricted
		3	Book
		4	Continuous
		5	Opening Auction
		6	Opening Auction Freeze

Depth Snapshot Message – Eurex Release 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
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTrading Event	Y	Always empty.	
TradeCondition	Y	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. 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
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	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). 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.	

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

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

Depth Snapshot Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
Field name	Optional	Description	
MsgType	N	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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
		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	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 State Change messages.
TESSecurityStatus	Y	Status of the instrument for TES trading.	
		0	Active
		1	Inactive
		2	Expired

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 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 starts		
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 of complex instruments) as well.
MDBookType	Y	Price depth 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	Y	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	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType=2 and TradeCondition=32. 0, 1, 2, 3, 4, 5, 6, 7, and 8 only present for MDEntryType 2 = Trade 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	Y	Always attached to the first MDEntry.	
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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
		12	Closing Auction Freeze
MarketCondition	Y	0	Normal
		1	Stressed market conditions

Depth Snapshot Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)			
Field name	Optional	Description	
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTradingEvent	Y	Always empty.	
TradeCondition	Y	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. Last Auction Price cannot be combined with any other value and has its own entry in order to convey the auction type through TrdType.	
		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	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	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	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	

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.
NonDisclosedTradeVolume	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	Y	Always emtpy.
<MDSshGrp> sequence ends		

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

Depth Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
Field name	Optional	Description	
MsgType	N	Always W = Market Data Snapshot Full Refresh.	
MsgSeqNum	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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
		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

Depth Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)		
Field name	Optional	Description
		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 messages.
		8	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	Time of last change for SecurityID (nanoseconds). 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 starts		
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 of complex instruments) as well.

Depth Snapshot Message – Eurex 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.
MDBookType	Y	Price depth 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	Y	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	For MDOriginType 0 = Book defines when the trade happens. Only present for MDEntryType=2 and TradeCondition=32. 0, 1, 2, 3, 4, 5, 6, 7, and 8 only present for MDEntryType 2 = Trade 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	Y	Always attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday

Depth Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
Field name	Optional	Description	
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
		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
MarketCondition	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTrading Event	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
TradeCondition	Y	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.	
		Last Auction Price cannot be combined with any other value and has its own entry in order to convey the auction type through TrdType.	
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price

Depth Snapshot Message – Eurex T7 Release 7.0 (03/12/2018 – 24/05/2019)			
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
		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	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.	
NonDisclosedTradeVolume	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	Y	Always emtpy.	
<MDSshGrp> sequence ends			

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	N	Unique id of a sender.
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.
RefreshIndicator	Y	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
		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	Y	Status of the instrument for TES trading.
		0	Active
		1	Inactive
		2	Expired
		5	Suspended
LastUpdateTime	N	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 starts		
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 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	Y	Price depth 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	Y	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

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 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, 5, 6, 7, 8, and 9 only present for MDEntryType 2 = Trade 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	Y	Always attached to the first MDEntry.	
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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

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	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTradingEvent	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
TradeCondition	Y	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. 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	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

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	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	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.
NonDisclosedTradeVolume	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	Y	Always emtpy.
<MDSshGrp> sequence ends		

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	Y	Always empty.
SenderCompID	N	Unique id of a sender.
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.
RefreshIndicator	Y	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 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 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	Y	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 price level, or also a product or instrument state change information conveyed in this message.
<MDSshGrp> sequence starts		
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 – Eurex T7 Release 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 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	Y		Price depth 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	Y		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		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, 5, 6, 7, 8, and 9 only present for MDEntryType 2 = Trade 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 – Eurex T7 Release 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	Y	Always attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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

Depth Snapshot Message – Eurex T7 Release 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	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTrading Event	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
TradeCondition	Y	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.	
		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	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	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 8.1 (29/06/2020 – 20/11/2020)			
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)
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.	
NonDisclosedTradeVolume	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	Y	Always emtpy.	
<MDSshGrp> sequence ends			

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	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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	Y	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 price level, or also a product or instrument state change information conveyed in this message.
<MDSshGrp> sequence starts		
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.

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 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	Y	Price depth 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	Y	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	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 and 12 only present for MDEntryType 2 = Trade 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)
		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	Y	Always attached to the first MDEntry.	
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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
		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	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTrading Event	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
TradeCondition	Y	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. 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	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	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	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.	

Depth Snapshot Message – Eurex T7 Releases 9.0 – 9.1 (23/11/2020– 19/11/2021)		
Field name	Optional	Description
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.
NonDisclosedTradeVolume	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	Y	Always emtpy.
<MDSshGrp> sequence ends		

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)		
Field name	Optional	Description
MsgType	N	Always W = Market Data Snapshot Full Refresh.
MsgSeqNum	Y	Always empty.
SenderCompID	N	Unique id of a sender.
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.
RefreshIndicator	Y	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
		6 Standard Futures Strategy
		7 Pack and Bundle
		8 Strip
		9 Flexible Instrument
		10 Commodity Strips (applicable since 11.0)
SecurityStatus	N	Status of the instrument.

346

Depth Snapshot Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)			
Field name	**Optiona l**	**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	Y	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 price level, or also a product or instrument state change information conveyed in this message.	
<MDSshGrp> sequence starts			
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 Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)		
Field name	Optional	Description
			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	Y	Price depth 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	Y	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	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 and 12 only present for MDEntryType 2 = Trade 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)
	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	Optional	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	Y	Always attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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
		12	Closing Auction Freeze

Depth Snapshot Message – Eurex T7 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)			
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	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTradingEvent	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
HighPx	Y	Always empty.	
LowPx	Y	Always empty.	
TradeCondition	Y	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.	
		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	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	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 Releases 10.0 – 11.1 (22/11/2021 – 17/11/2023)			
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)
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.	
NonDisclosedTradeVolume	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	Y	Always emtpy.	
<MDSshGrp> sequence ends			

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	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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

Depth Snapshot Message – Eurex T7 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 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	Y		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 price level, or also a product or instrument state change information conveyed in this message.
<MDSshGrp> sequence starts			
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

Depth Snapshot Message – Eurex T7 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 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	Y	Price depth 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	Y	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	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.	
		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

353

Depth Snapshot 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
TradingSessionID	Y	Always attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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
		12	Closing Auction Freeze

Depth Snapshot Message – Eurex 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	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTradingEvent	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
HighPx	Y	Always empty.	
LowPx	Y	Always empty.	
TradeCondition	Y	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. 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	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	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	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.	
NonDisclosedTradeVolume	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	Y	Always emtpy.	
<MDSshGrp> sequence ends			

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	Y	Always empty.	
SenderCompID	N	Unique id of a sender.	
LastMsgSeqNumProcessed	Y	Last message sequence number sent regardless of message type.	
RefreshIndicator	Y	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 12.1 – 13.0 (13/05/2024 – 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	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	Y	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 price level, or also a product or instrument state change information conveyed in this message.
<MDSshGrp> sequence starts		
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

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	Y	Price depth 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	Y	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	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.
		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

358

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	Y	Always attached to the first MDEntry.
		0	Day
		1	Morning
		2	Evening
		3	After-Hours
		4	Holiday
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
		12	Closing Auction Freeze

Depth Snapshot Message – Eurex T7 Releases 12.1 – 13.0 (13/05/2024 – 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	Y	0	Normal
		1	Stressed market conditions
FastMarketIndicator	Y	0	No
		1	Yes
SecurityTradingEvent	Y	Always empty.	
PotentialSecurityTradingEvent	Y	Always empty.	
SoldOutIndicator	Y	Always empty.	
HighPx	Y	Always empty.	
LowPx	Y	Always empty.	
TradeCondition	Y	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. 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	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	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	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.	
NonDisclosedTradeVolume	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	Y	Always emtpy.	
<MDSshGrp> sequence ends			

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 10/06/2013 – 22/11/2013)			
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	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
<MDIncGrp> sequence starts			
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.

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**
		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	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).
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
		4	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	Y	Reserved for future use. Always Empty.	
AggressorTimestamp	Y	Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType=2 Trade.	
AggressorSide	Y	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. 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 side is empty. In case of a direct matched complex order (i.e. an incoming complex order matches against the opposite side of the complex instrument order book), both sides are filled.	
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Can be empty in case of a synthetically matched complex order (see NumberOfBuyOrders above).	
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			
<MDIncGrp> sequence ends			

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	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	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
<MDIncGrp> sequence starts			
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.

Depth Incremental Message – 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		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. The price is empty for TradeCondition = 256.
MDEntrySize	Y		Quantity (trade or order). The quantity is empty for Trade Condition = 128 (Previous Closing Price) or 16 (Official Closing Price).
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
TradeCondition	Y		Defines the type of price for MDEntryPx. 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

Depth Incremental Message – 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	Y	Reserved for future use. Always empty.
AggressorTimestamp	Y	Entry time of the incoming order that triggered the trade (in nanoseconds).
RequestTime	Y	Gateway-In timestamp (in nanoseconds).
AggressorSide	Y	Side of the incoming order, which created the trade.
		0	Buy
		1	Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. 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 side is empty. In case of a direct matched complex order (i.e. an incoming complex order matches against the opposite side of the complex instrument order book), both sides are filled.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Can be empty in case of a synthetically matched complex order (see NumberOfBuyOrders above).
RestingCxlQty	Y	Quantity of orders, that are deleted due to a Self Match Prevention (SMP) event.
MDEntryID	Y	Represents 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.
<TradeEntryGrp> (optional) group ends		
<MDIncGrp> sequence ends		

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	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	N	Unique id of a sender.
MarketSegmentID	N	Product identifier, e.g. 89.

Depth Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
<MDIncGrp> sequence starts		
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. For MDOriginType 1 = Off-Book, 7 is also send together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.
SecurityID	N	Instrument identifier, e.g. 8852.
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.
MDEntryPx	Y	Price (trade or order).
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.
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).
PotentialSecurityTradingEvent	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)
		1	Order imbalance together with MDEntryType 0 = Bid or 1 = Offer to define a surplus

Depth Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
<TradeEntryGrp> (optional) group 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 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, 1, 2, 3, 4, 5, 6, and 7 only present for MDEntryType 2 = Trade and MDOriginType 1 = Off-Book.

<table>
<tr><td></td><td></td><td>0</td><td>Off-Book Block Trade</td></tr>
<tr><td></td><td></td><td>1</td><td>Exchange For Physical (EFP)</td></tr>
<tr><td></td><td></td><td>2</td><td>Exchange For Swap (EFS)</td></tr>
<tr><td></td><td></td><td>3</td><td>Exchange Basis Facility</td></tr>
<tr><td></td><td></td><td>4</td><td>Vola Trade</td></tr>
<tr><td></td><td></td><td>5</td><td>EFP-Fin Trade</td></tr>
<tr><td></td><td></td><td>6</td><td>EFP-Index-Futures Trade</td></tr>
<tr><td></td><td></td><td>7</td><td>Block Trade at Market</td></tr>
<tr><td></td><td></td><td>8</td><td>Opening Auction Trade</td></tr>
<tr><td></td><td></td><td>9</td><td>Intraday Auction Trade</td></tr>
<tr><td></td><td></td><td>10</td><td>Volatility Auction Trade</td></tr>
<tr><td></td><td></td><td>11</td><td>Closing Auction Trade</td></tr>
<tr><td></td><td></td><td>13</td><td>IPO Auction Trade</td></tr>
<tr><td>TradeCondition</td><td>Y</td><td colspan="2">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.</td></tr>
<tr><td></td><td></td><td>1</td><td>Exchange Last</td></tr>
<tr><td></td><td></td><td>2</td><td>Opening Price</td></tr>
<tr><td></td><td></td><td>4</td><td>High Price</td></tr>
<tr><td></td><td></td><td>8</td><td>Low Price</td></tr>
<tr><td></td><td></td><td>16</td><td>Official Closing Price</td></tr>
<tr><td></td><td></td><td>32</td><td>Last Auction Price</td></tr>
<tr><td></td><td></td><td>64</td><td>Out of sequence used for trades entered manually by Market Supervision (mutually exclusive with 1).</td></tr>
<tr><td></td><td></td><td>128</td><td>Previous Closing Price</td></tr>
<tr><td></td><td></td><td>256</td><td>Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.</td></tr>
<tr><td>AggressorTime</td><td>Y</td><td colspan="2">Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType = 2 Trade.</td></tr>
<tr><td>RequestTime</td><td>Y</td><td colspan="2">Gateway-In timestamp (in nanoseconds).</td></tr>
<tr><td>AggressorSide</td><td>Y</td><td colspan="2">Side of the incoming order that triggered the trade. Only present for MDEntryType = 2 Trade.</td></tr>
<tr><td></td><td></td><td>0</td><td>Buy</td></tr>
</table>

Depth Incremental Message – Eurex T7 Release 4.0 (21/11/2016 – 16/06/2017)		
Field name	Optional	Description
		1	Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade and Trade Condition other than 256 Volume Only.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade and Trade Condition other than 256 Volume Only.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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 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		
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

Depth Incremental Message – Eurex 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 = Pre-Close.
SecurityID	N	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.	
MDEntryPx	Y	Price (trade or order).	
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.	
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).	
PotentialSecurityTradingEvent	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> (optional) group 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)
		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 Incremental Message – Eurex T7 Releases 6.0 – 6.1 (04/12/2017 – 30/11/2018)		
Field name	Optional	Description
AlgorithmicTradeIndicator	Y	Always 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 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 instrument involved), mutually exclusive with 1.
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	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	Y	Entry time of the incoming order that triggered the trade (in 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
		1	Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Y	Always empty.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Y	Represents the match step ID. This field is unique together 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		
<MDIncGrp> sequence ends		

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	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	N	Unique id of a sender.		
MarketSegmentID	N	Product identifier, e.g. 89.		
<MDIncGrp> sequence starts				
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. For MDOriginType 1 = Off-Book, 7 is also send together with NonDisclosedTradeVolume and MDEntrySize when TESTradSesStatus changes to 3 = Pre-Close.	

Depth Incremental Message – Eurex 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	Instrument identifier, e.g. 8852.
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.
MDEntryPx	Y	Price (trade or order).
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.
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).
PotentialSecurityTradingEvent	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> (optional) group 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
AlgorithmicTradeIndicator	Y	Always empty.

Depth Incremental Message – 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.
		<table><tr><td>1</td><td>Exchange Last</td></tr><tr><td>2</td><td>Opening Price</td></tr><tr><td>4</td><td>High Price</td></tr><tr><td>8</td><td>Low Price</td></tr><tr><td>16</td><td>Official Closing Price</td></tr><tr><td>32</td><td>Last Auction Price</td></tr><tr><td>64</td><td>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.</td></tr><tr><td>128</td><td>Previous Closing Price</td></tr><tr><td>256</td><td>Volume Only, used for coherent entries from direct matching of complex instruments (no simple instrument involved), mutually exclusive with 1.</td></tr></table>
MultiLegReporting Type	Y	Only applicable for TES trades of derivatives market products. <table><tr><td>0</td><td>Single Security</td></tr><tr><td>1</td><td>Individual Leg Of A MultiLeg Security, used to report a TES leg trade price of a complex instrument trade</td></tr><tr><td>2</td><td>Multi Leg Security, uUsed to report a TES trade price on the complex instrument.</td></tr></table>
MultiLegPriceMod el	Y	Only applicable for TES trades of derivatives market products. <table><tr><td>0</td><td>Standard</td></tr><tr><td>1</td><td>User Defined, used to report TES leg trade prices entered by a user</td></tr></table>
AggressorTime	Y	Entry time of the incoming order that triggered the trade (in 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. <table><tr><td>0</td><td>Buy</td></tr><tr><td>1</td><td>Sell</td></tr></table>
NumberOfBuyOrd ers	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrd ers	Y	Number of sell orders involved in this trade. Only present for 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	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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

Depth Incremental Message – Eurex T7 Releases 7.1 – 8.0 (27/05/2019 – 26/06/2020)			
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	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
<MDIncGrp> sequence starts			
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. For MDOriginType 1 = Off-Book, 7 is also send

Depth Incremental Message – 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	Y	Price (trade or order).
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.
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).
PotentialSecurityTradingEvent	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> (optional) group 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 Incremental Message – Eurex 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
AlgorithmicTradeIndicator	Y	Always 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 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.
		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.
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	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	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	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
		1	Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Y	Always empty.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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 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		
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.

Depth Incremental Message – Eurex 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	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.	
MDEntryPx	Y	Price (trade or order).	
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.	
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).	
PotentialSecurityTradingEvent	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> (optional) group 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.	

Depth Incremental 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
AlgorithmicTradeIndicator	Y	Always 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 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 Incremental 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	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	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	Y	Entry time of the incoming order that triggered the trade (in 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
		1	Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Y	Always empty.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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

Depth Incremental Message – Eurex T7 Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)			
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	N	Unique id of a sender.	
MarketSegmentID	N	Product identifier, e.g. 89.	
<MDIncGrp> sequence starts			
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. 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	Instrument identifier, e.g. 8852.	
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.	

Depth Incremental Message – Eurex T7 Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)			
Field name	Optional	Description	
MDEntryPx	Y	Price (trade or order).	
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.	
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).	
PotentialSecurityTradingEvent	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> (optional) group starts, only present for MDEntryType=2 (Trade) or 7 (Trade Volume).			
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)
		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	Liquidity Improvement Cross
AlgorithmicTradeIndicator	Y	Always empty.	

Depth Incremental Message – Eurex 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 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, 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	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	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	Y	Entry time of the incoming order that triggered the trade (in 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

Depth Incremental Message – Eurex T7 Releases 9.0 – 11.1 (23/11/2020 – 17/11/2023)		
Field name	Optional	Description
		1 Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Y	Always empty.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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

Depth Incremental 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 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		
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

Depth Incremental 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	Instrument identifier, e.g. 8852.
SecurityIDSource	N	Source identification. Always M = Marketplace-assigned identifier.
MDEntryPx	Y	Price (trade or order).
MDEntrySize	Y	Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.
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).
PotentialSecurityTradingEvent	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> (optional) group starts, only present for MDEntryType=2 (Trade) or 7 (Trade Volume).		
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.
		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

Depth Incremental 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
AlgorithmicTradeIndicator	Y	Always 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 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 applicable for TES trades of derivatives market products.
		0	Single Security

Depth Incremental Message – Eurex T7 Release 12.0 (20/11/2023 – 10/05/2024)		
Field name	Optional	Description
		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
AggressorTime	Y	Entry time of the incoming order that triggered the trade (in 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
		1 Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Y	Always empty.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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	N	Unique id of a sender.
MarketSegmentID	N	Product identifier, e.g. 89.
<MDIncGrp> sequence starts		
NoMDEntries	N	Number of market data (MD) entries.

Depth Incremental 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		Instrument identifier, e.g. 8852.
SecurityIDSource	N		Source identification. Always M = Marketplace-assigned identifier.
MDEntryPx	Y		Price (trade or order).
MDEntrySize	Y		Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.
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).
PotentialSecurityTradingEvent	Y		Always empty.

Depth Incremental 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> (optional) group starts, only present for MDEntryType=2 (Trade) or 7 (Trade Volume).			
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.
		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	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
AlgorithmicTradeIndicator	Y		Always 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 received.
		1	Exchange Last
		2	Opening Price
		4	High Price
		8	Low Price
		16	Official Closing Price
		32	Last Auction Price

Depth Incremental 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	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	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	Y	Entry time of the incoming order that triggered the trade (in 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
		1 — Sell
NumberOfBuyOrders	Y	Number of buy orders involved in this trade. Only present for MDEntryType = 2 Trade.
NumberOfSellOrders	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.
TotalNumberOfTrades	Y	Always empty.
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.

Depth Incremental Message – Eurex T7 Release 12.1 (13/05/2024 – 15/11/2024)		
Field name	Optional	Description
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.
NonDisclosedTradeVolume	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		
<MDIncGrp> sequence ends		

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 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				
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		Instrument identifier, e.g. 8852.
SecurityIDSource	N		Source identification. Always M = Marketplace-assigned identifier.
MDEntryPx	Y		Price (trade or order).
MDEntrySize	Y		Quantity or trade volume when MDEntryType = 2 or 7. TES disclosed quantity when MDOriginType 1 = Off-Book.
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).
PotentialSecurityTradingEvent	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> (optional) group starts, only present for MDEntryType=2 (Trade) or 7 (Trade Volume).			
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.
		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	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
AlgorithmicTradeIndicator	Y	Always 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 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 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	Only applicable for TES trades of derivatives market products.

Depth Incremental Message – Eurex 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	Y	Entry time of the incoming order that triggered the trade (in nanoseconds). Only present for MDEntryType = 2 Trade.	
RequestTime	Y	Gateway-In timestamp (in nanoseconds).	
TransBkdTime	Y	Booked time of the off exchange trade. Can only be present for MDOriginType 1 = Off-Book.	
AggressorSide	Y	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	Y	Number of sell orders involved in this trade. Only present for MDEntryType = 2 Trade.	
NumberOfBuySides	Y	Number of buy sides involved in an off exchange trade. Only present for MDOriginType 1 = Off-Book.	
NumberOfSellSides	Y	Number of sell sides involved in an off exchange trade. Only present for MDOriginType 1 = Off-Book.	
TotalNumberOfTrades	Y	Always empty.	
RestingCxlQty	Y	Quantity that was cancelled due to SMP. Only present for MDEntryType = 2 Trade.	
MDEntryID	Y	Represents the match step ID. This field is unique together with MarketSegmentID. Only present for MDEntryType = 2.	
NonDisclosedTradeVolume	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			
<MDIncGrp> sequence ends			

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 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			
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	Y	Best implied price with or without a restriction.	
MDEntrySize	Y	Quantity.	
MDEntryTime	Y	For bids and offers the official time of book entry.	
QuoteCondition	Y	Only present for prices without matching restrictions related to quantities that lead to a crossed book if displayed. Not used for prices with quantity restrictions (see MDSubBookType).	
		0	Crossed book.
<MDIncGrp> sequence ends			

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		
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		

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	N	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 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	Y	Defines the requested quantity which cannot be zero in a cross request.	
CrossRequestType	N	0	Cross Announcement
		1	Liquidity Improvement Cross
<CrossRequestSideGrp> (optional) sequence starts			
NoCrossRequestSideGrp	N	Always 1.	
Side	Y	0	Buy
		1	Sell
InputSource	N	0	Client Broker
<CrossRequestSideGrp> (optional) sequence ends			
Price	Y	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}][{4,0,99999.999
9,0.01}]],[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,,90
000,224.0.50.6,59000,224.0.50.134,59000}][{0,2,,0,,224.0.114.33,59001,224.0.114.65,590
01}][{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 TERM OAT FUT. 4.5-5.5Y	Product Description.
MarketSegmentSymbol	Y	DE000A1RRP48	Product ISIN.
ParentMktSegmID	N	FBND	Standard Eurex product types, FBND = Future 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.
UnderlyingSecurityExchange	Y	Empty	Market Identifier Code of the underlying as specified in ISO 10383.
UnderlyingSymbol	Y	Empty	Underlying security symbol.
UnderlyingSecurityID	Y	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
UnderlyingSecurityIDSource	Y	Empty	4 = ISIN
UnderlyingPrevClosePX	Y	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.
<InstrumentScopes> (optional) sequence	[] = This optional sequence is not given in this message. It is always the case for non IPS.		
<RelatedMarketSegments> (optional) sequence	[] = This optional sequence is not given in this message.		
<TickRules> sequence	This sequence is not optional and contains two repetitions (here two tick rules).		
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	This non-optional sequence contains two match rules.		
NoMatchRules	N	2	Number of match rules.
MatchRuleProductComplex	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.
MatchRuleProductComplex	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> sequence	This non-optional sequence contains two quote size rules.		
NoQuoteSizeRules	N	2	
MinBidSize	N	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	This non-optional sequence contains one flex rule.		
NoFlexProductEligibilities	N	1	
FlexProductEligibilityComplex	N	4	Strategy types available for user defined strategies, 4 = Futures Spread.
FlexProductEligibilityIndicator	N	1	Defines if user defined strategies are allowed, 1 = Yes.
<Feeds> sequence	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	N	1	Type of book data, 1 = Price Depth.
MarketDepth	Y	10	Maximum number of available price levels for the product.
MarketDepthTimeInterval	Y	450	Netting interval for low bandwidth feeds.
MDRecoveryTimeInterval	Y	10000	Recovery interval.
MDPrimaryFeedLineID	N	224.0.50.73	IP Address for Service A.
MDPrimaryFeedLineSubID	N	59000	Port number for IP address Service A.
MDSecondaryFeedLineID	Y	224.0.50.201	IP Address Service B.
MDSecondaryFeedLineSubID	Y	59000	Port number for IP address Service B.
There are 4 more feeds (not detailed in this example).			
<PriceRangeRules> sequence	This non-optional sequence contains 2 price range rules.		
NoPriceRangeRules	N	2	Number of Price Range Tables.
PriceRangeRuleID	N	118	Table identifier
PriceRangeProductComplex	N	0	0 = Simple Instrument
StartPriceRange	N	0	Start of price range (inclusive).
EndPriceRange	N	100000	End of price range (non-inclusive).

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
PriceRangeProductComplex	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 (only for Instrument incremental message)	N	NA	This field is never present in instrument snapshot message.
SecurityID	N	1535679	Instrument identifier.
SecurityIDSource	N	M	Always M = Marketplace-assigned identifier.
<SecurityAlt> (optional) sequence	This optional sequence contains 1 link to the reference information of the Eurex System.		
NoSecurityAltID	N	1	Always 1.
SecurityAltID	N	227934211	Contract ID from the Eurex Legacy System (4 Bytes).
SecurityAltIDSource	N	M	Always M = Marketplace-assigned identifier.
SecurityType	N	1	Type of security, 1 = Future.
SecuritySubType	Y	Empty	Standard strategy type for complex instruments.
ProductComplex	N	0	Type of instrument, 0 = Simple Instrument.
SecurityExchange	Y	Empty	MIC used to identify an instrument of a cooperation partner.

Example 2: instrument snapshot message – Eurex T7 Release 3.0 (23/11/2015 – 18/11/2016)			
Field name	Optional	Value	Description
<SimpleInstrumentDescriptor> (optional) group	This optional group is given if SecurityType is 0 = Option or 1 = Future. If SecurityType is 2 = Complex instrument it is empty.		
MaturityDate	N	20160908	Actual expiration day of the instrument (YYYYMMDD).
MaturityMonthYear	N	201609	Expiration month (YYYYMM).
StrikePrice	Y	Empty	Strike price.
StrikePricePrecision	Y	Empty	Maximum number of decimal points for the strike price.
PricePrecision	Y	2	Display decimals.
ContractMultiplier	Y	1	Contract size, e.g. 100.
PutOrCall	Y	Empty	Defines if instrument is a put or call.
OptAttribute	Y	Empty	Version of an option.
ExerciseStyle	Y	Empty	Style family of an option.
OrigStrikePrice	Y	Empty	Original strike price prior to corporate action.
ContractGenerationNumber	Y	Empty	Contract generation.
LowExercisePriceOptionIndicator	Y	Empty	LEPO Flag.
BlockTradeEligibilityIndicator	N	1	Block trade flag, 1 = Yes.
ValuationMethod	Y	1	Margin style, 1 = Futures Style Mark-to-Market.
SettlMethod	Y	1	Settlement type, 1 = Physical.
SettlSubMethod	Y	3	Physical settlement type, 3 = Notional.
<Events> (optional) group	This optional group contains 1 event.		
NoEvents	N	1	
EventType	N	0	0 = Last Eligible Trade Date
EventDate	N	20160908	YYYYMMDD
<ComplexInstrumentDescriptorGroup> (optional) group	{} = 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.		
MinPriceIncrement	Y	0,01	Tick size.
MinPriceIncrementAmount	Y	10	Tick value.
SecurityStatus	N	0	0 = Active
PrevAdjustedOpenInterest	Y	0	Previous day's adjusted open interest.
PrevUnadjustedOpenInterest	Y	0	Previous day's unadjusted open interest.
PriorSettlPrice	Y	136,45	Previous day's settlement price.
<MarketSegmentGrp> sequence	This non-optional sequence contains 1 market segment.		
NoMarketSegments	N	1	Always 1.
MarketSegmentID	N	48058	Product identifier or product pool identifier, e.g. 89.

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