EEX to introduce T7 release 11.1 on 22 May 2023

Dear trading participant,

EEX will update its Derivatives Trading System Eurex T7 to version 11.1 on 22 May 2023, in line with the Eurex Exchanges' release cycle. In the framework of the release, interface changes will take place and technical enhancements are introduced which will be described in more detail in the Eurex system documentation in time.

EEX will ensure the compatibility of the supported trading front-ends Trayport Joule© and EEX TT Screen.

Important dates:

- **Simulation Start: 4 April 2023**
- **Production Start: 22 May 2023**

1. Notes on Interfaces

T7 Release 11.1 will provide backwards compatibility for the T7 ETI/FIX LF interface version 11.0, i.e. participants who do not want to use the new functionality will still be able to connect to T7 with the interface layout version 11.0 even after the production launch of T7 Release 11.1.

Public market and reference data interfaces, including EOBI, EMDI, MDI, RDI/RDF, as well as reports and data files, will not provide backwards compatibility.

2. Password Encryption for ETI/FIX

EEX will introduce several changes regarding data transmission via the T7 trading interfaces in order to ensure that information transmitted via public communication networks is protected from unauthorised interception, manipulation, or misuse (see also EUREX **circular 005/23**). The regulation on Critical Infrastructures (KRITIS) enforced by the Federal Office for Information Security (Bundesamt für Sicherheit in der Informationstechnik – BSI) specifies that Deutsche Börse Group needs to adhere to the requirements, which include the encryption of data during transfer via public networks respectively the encryption of credentials in all networks. In the context of these changes, additional TLS connectivity options were introduced in 2022 for FIX and ETI LF as optional features. EEX will provide with T7 Release 11.1 an additional login option for both sessions and users for the T7 Enhanced Trading Interface HF (ETI HF). It will be password padded by the current UTC timestamp, encrypted with Deutsche Börse's public RSA key, and base64 encoded. The publishing location for the public key and further details will be provided with the respective Network Access Guide/ETI documentation for T7 Release 11.1.

For all environments, once the encrypted communication becomes mandatory, the un-encrypted TCP/IP ports for FIX LF and ETI LF will be shut down and the login message templates (with unencrypted passwords) for ETI HF will no longer be supported.

Milestone will be the mandatory production change

FIX LF encryption for **8 May 2023**

ETI LF encryption for **23 Oct 2023**

ETI HF encryption for **11 Dec 2023**.

3. Others

3.1. Provision of the "compliance text" field

EEX will change for the use of an Order Routing System (ORS) as defined in the Exchange Rules of EEX with effect from **22 May 2023**. This will require Exchange Participants to provide an identification of an admitted Exchange Trader acting as an ORS user in the T7 system of EEX in future. For further details please see our customer information from 04 October 2022.

3.2. Outlook - Provision of the "MiFID" fields – change with T7 12.0

The fields <Execution Trader ID>, <Investment Decision Maker ID> and <Client ID> introduced in 2018 with MiFID2 are needed to provide regulatory reports to ESMA. To ensure the report completeness, EEX plan to adapt with **T7 12.0** (rollout in Nov 2023) the respective validation rules as following:

Trading Capacity	Execution Trader ID	
	Qualifier: Algo	Qualifier: Human
Agency (A, G accounts)	mandatory	optional
Proprietary (P accounts)	mandatory	optional
Market Making (M accounts)	mandatory	optional

Trading Capacity	Investment Decision Maker ID	
	Qualifier: Algo	Qualifier: Human
Agency (A, G accounts)	optional	optional
Proprietary (P accounts)	mandatory	optional
Market Making (M accounts)	mandatory	optional

Trading Capacity	Client ID
Agency (A, G accounts)	mandatory
Proprietary (P accounts)	needs to be empty
Market Making (M accounts)	needs to be empty

Please note especially the partly enhanced technical obligation to provide filled fields for adding successful orders/trades.

In addition it will not be allowed to use zero for short codes any longer. This will be also true for possible leading zeros, e.g. a short code "001" will be not accepted. The

submission of a zero in the Execution Id, Investment Decision Id, or Client Id will lead to a rejection of the entry, modification, or deletion request.

All changes will be true for Orderbook Trading and Trade Registration, affected are the technical interfaces (ETI, FIX) and T7 GUI.

Please do not hesitate to contact us if you should have questions.

Yours sincerely,

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