

EEX to introduce next T7 release (10.0) on 22 November 2021

Dear trading participant,

EEX will update its Derivatives Trading System Eurex T7 to version 10.0 on 22 November 2021, 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 are described in more detail in the Eurex system documentation.

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

Important dates:

- **Simulation Start: 13 September 2021**
- **Production Start: 22 November 2021**

1. Next Generation Products (EUREX)

In our customer information of 18 March we already informed you about the introduction of the new contract reference data fields and the related interface changes in the trading layer. Please refer to chapter 2.3. of the EUREX Release Notes.

These changes allow set-ups with more than one expiry day per month (sub-monthly contracts), enabling EEX to offer a more rational and effective product setup of short-term products (e.g. Day Futures) in the mid-term future. However, the introduction of "sub-monthly contracts" is not the subject of the publication.

2. Self-Match Prevention (SMP)

There is no change planned for the SMP functionality used by EEX. But in consequence of the announced changes in the EUREX functionality, there is a technical impact on the interface side.

ETI

Several order messages will be modified:

- NewOrderResponse (10101)
- NewOrderNRResponse (10102)
- ModifyOrderResponse (10107)
- ModifyOrderNRResponse (10108)
- OrderExecResponse (10103)
- OrderExecNotification (10104)
- OrderExecReportBroadcast (10117)
- QuoteExecutionReport (10407)

XML Reports

The following reports will be modified:

- TE540 Daily Order Maintenance.
- TE812 Daily Prevented Self-Matches.

New report for listing of Business Units belonging to same SMP Group:

- RD205 SMP Group Status report.

Fix Gateway

In contrast to EUREX, EEX members can use furthermore the existing FIX gateway, it will support the the EEX SMP functionality after Release 10.0. Please note that T7 Release 10.0 will support only FIX version 4.4 - both for the existing FIX gateway and for the new FIX LF gateway. The decommissioning date for the FIX Gateway 4.2 in production is 1 October 2021.

Further details are available in Eurex Circular 081/21 “FIX Gateway back-office and FIX Gateway 4.2 trading sessions: Extension of the support in the T7 production environment”. But please be aware of the fact, that the existing FIX gateway is planned to be generally decommissioned in April 2022.

In simulation, the test of the FIX GW decommissioning will be executed in the 2nd half of March 2022 and the FIX GW will not be available anymore as of 1 April 2022.

In production, the existing FIX gateway will start for the last time on Friday 29 April 2022 and will not be available anymore on Monday 2 May 2022.

The possibility to order trading sessions for the FIX GW will be removed as of 28 February 2022 for both simulation and production.

3. Enhancing Pre-Trade Risk Limits for Future Spreads

Within the new T7 release, Eurex will enhance the Pre-Trade Risk Limits for Future Spreads. EEX customers are not affected by those changes and the impact of future spreads will remain the same. After a migration period the TT136 Pre-trade Risk Control report will be updated.

4. Creating of User Risk Groups for T7 Service Administrators

Complementary to assign users to existing risk groups and modify limits, the T7 Service Administrator role will get additional permission to create and maintain user risk groups for their own business unit. The feature is available via EEX T7 Admin GUI.

5. Further Changes and Enhancements

a) Enabling of Trading Regulatory report TR902 for EEX

This report contains the aggregation of messages within the definition of Article 4(1)(40) of Directive 2014/65/EU.

For calculation purposes, messages include the following events for orders and quotes: additions, modifications, and deletions. This report contains daily, month-to-date and yearly message rates per product as well as daily, month to-date and yearly message rates of all products, for which there is a liquid market in accordance with Article 2(1)(17) of Regulation (EU) No 600/2014.

The Report is available via the Common Reports Engine.

- b) New Eurex and EEX Naming Convention for T7 XML Reports to contain the respective operating MIC in the file name according to the following pattern:

Today:	With T7 Release 10.0:
90RPTTE540ABCDE20210212.XML	90RPTTE540ABCDE20210212XEEE.XML

- c) Field "ComplianceText" added to more ETI requests

With T7 Release 10.0, the existing field ComplianceText (2404), which is already part of many ETI requests, will be added to the following ETI requests:

- Replace Order Multi Leg (short layout)
- New Order Multi Leg (short layout)
- New Order Single (short layout)
- Replace Order Single (short layout)
- Cancel Order Single
- Cancel Order Multi Leg

In the new FIX LF interface, the field will be added to the following request:

- Order Cancel Request („F“)

- d) Removal of field alphaOrderNo from XML reports

The field alphaOrderNo will be removed from the following reports:

- TE540 Daily Order Maintenance
- TE550 Open Order Detail
- TE810 T7 Daily Trade Confirmation
- TE812 Daily Prevented Self-Matches

e) Removal of field OrdNoClearing from T7 Trader GUI views

The field OrdNoClearing will be removed from all T7 Trader GUI views. These are in particular:

- Orders
- Order History
- Trades
- Trade Summary

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

Yours sincerely,

EEX Market Operations
T +49 341 2156-222
trading@eex.com