

T7 release 13.0 – Final Release Notes and participation in Disaster Recovery Test

Dear trading participant,

EEX will update its Derivatives Trading System T7 to version 13.0 on 18 November 2024, 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.

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

Important dates:

- **Simulation Start:** 9 September 2024
- **Optional Disaster Recovery Test:** 5 October 2024
- **Production Start:** 18 November 2024

1. Notes on Interfaces

The T7 Release 13.0 will not provide backwards compatibility for the T7 ETI/FIX LF interface version of T7 12.1. This means that participants will have to use the new interface version and will not be able to connect to T7 with the interface layout version of T7 12.1 anymore after the production launch of T7 Release 13.0.

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. Enhancements of the Short Code and Algo ID Solution

With T7 Release 13.0, several enhancements and modifications of XML reports will be introduced to provide trading participants with more frequent feedback to assist in the resolution of missing Short Codes (SC) and Algo IDs as well as upload errors and to assist in a comprehensive registration and maintenance process of Short Codes and Algo IDs.

The following XML reports will be changed in name:

Report	Name OLD	Name NEW
TR 160	Identifier Mapping Error	Short Code ID - Error Report
TR 161	Identifier Mapping Status	Short Code ID - Valid Registrations Report
TR 162	Algo HFT Error	Algo ID - Error Report
TR 163	Algo HFT Status	Algo ID - Valid Registrations Report
TR 166	Identifier Mapping Final Error report	Short Code ID - Final Missing Report
TR 167	Non-Uniqueness Identifier	Short Code ID - Non-Uniqueness Report
TR 168	Non-Consistency Identifier	Short Code ID - Non-Consistency Report

Structural modifications will be implemented in the following existing XML reports:

- TR160, TR161, TR162, TR163.

For more details, please consult the XML Report Reference Manual for T7 13.0 and the specific project side Short Code and Long Code (SCLC) Solution 2.0.

3. ISV and Software Registration Process via Member Section

In line with changes at DBAG, EEX will introduce three new functionalities that will be available in the Member Section. The aim is to improve the registration of ISVs, but also the intelligence and transparency on the usage of the third-party vendor, third-party vendor software, and self-developed software of trading and clearing members on a technical connection level. The following functionalities will be introduced in the Member Section:

- a. ISV Registration
- b. Software Registration
- c. Software Selection

Moreover, with this initiative, the current ETI and FIX LF session ordering and FIXML & FpML account creation process via Member Section will be enhanced with the addition of two new fields for the software vendor and software name.

Please be informed that the Support page for the ISV Registration & Software Management initiative is now available on the Eurex website www.eurex.com under the following path: Support > Initiatives & Releases > Readiness for projects > ISV Registration & Software Management

4. Further Changes and Enhancements

With T7 Release 13.0, EEX will introduce the following additional changes and enhancements.

4.1. Usage of TLS 1.3 for ETI LF and FIX LF

Due to improved security features, an upgrade to Transport Layer Security (TLS) version 1.3 is highly recommended for all participants' ETI LF and FIX LF gateway connections. Please note that the current T7 Production software already supports TLS 1.3, please see the Network Access Guide in the T7 Release 13.0 System documentation.

At a later point in time after T7 Release 13.0 introduction, TLS version 1.2 will no longer be supported and version 1.3 will become mandatory.

4.2. SenderCompID in EMDI packetHeader will be extended

With T7 Release 13.0, the size of the SenderCompID in the EMDI packetHeader will be increased from one to two bytes to extend the supported number range. Furthermore, in order to ensure a fixed size of two bytes, the number range will start with 128, so that numbers represented by one byte are avoided. Thus, the new number range will be from 128 to 16,384.

Old packetHeader:

1 Byte(s)	1 Byte(s)	1 Byte(s)	1 Byte(s)	1 Byte(s)	4 Byte(s)	1 Byte(s)	8 Byte(s)	1 Byte(s)	4 Byte(s)
PMAP	TID	PartitionID	SenderCompID [21 .. 127]	Length	PacketSeqNum	Length	SendingTime	Length	PerformanceIndicator
1	2	3	4	6	7	11	12	20	21

New packetHeader:

1 Byte(s)	1 Byte(s)	1 Byte(s)	2 Byte(s)	1 Byte(s)	4 Byte(s)	1 Byte(s)	8 Byte(s)	1 Byte(s)	4 Byte(s)
PMAP	TID	PartitionID	SenderCompID [128 ... 16384]	Length	PacketSeqNum	Length	SendingTime	Length	PerformanceIndicator
1	2	3	4	6	7	11	12	20	21

4.3. RDF files available on the Common Report Engine (CRE) on Saturdays

With T7 Release 13.0, the RDF files for Monday (respectively the next business day after the weekend) will be created and made available on the Common Report Engine already on Saturday, in addition to the creation of the file on Sunday evening/Monday morning.

Additional files will also be generated in case a start-of-day is performed during the weekend post any maintenance activities.

Therefore, participants are reminded to fetch and consume the latest RDF file as described in the section Reference data file after a failover or restart of T7 RDI of the Market and Reference Data Interfaces Manual.

4.4. Pre-Trade Risk Limit consumption of options with decimals

With T7 Release 13.0, the Pre-Trade Risk Limit (PTRL) consumption of options will no longer be displayed as integers, but will have at least two decimals. Fields such as NetPosition, OpenShort, and OpenLong in the ETI or FIX interfaces or in GUI views will display decimals for options.

5. Participation in Disaster Recovery Test

EEX will participate in a Disaster Recovery (DR) Test on 5 October 2024, that is organised by Eurex Exchange within the framework of an industry-wide test scenario. We invite EEX Trading Participants to take part in this test. Further details can be found in the related Eurex customer circular. EEX Trading Participants who aim to participate in the test may get in touch with EEX Market Operations to confirm their attendance and discuss further steps until 6 September 2024.

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