Eurex Exchange’s T7

Release 3.0

Final Release Notes

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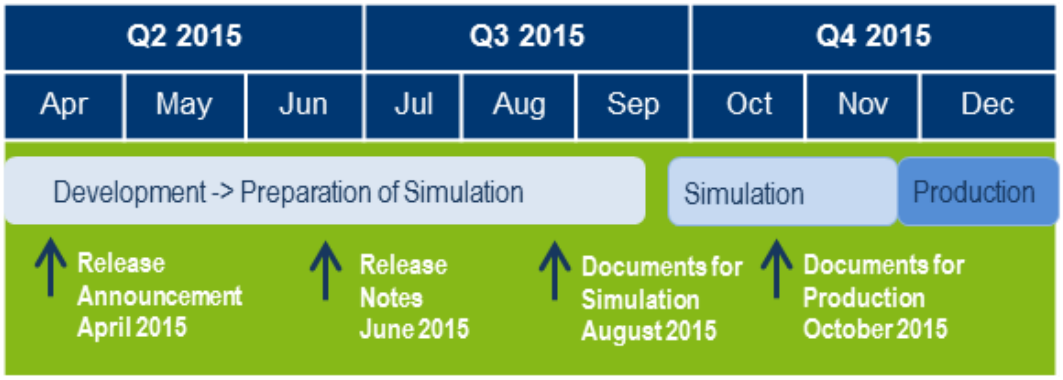
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1. Introduction

To improve and extend its exchange infrastructure, Eurex Exchange is planning to launch release 3.0 of Eurex Exchange's T7 on **23 November 2015**.

The following figure gives an overview of the introduction schedule:



As with previous software releases, Eurex Exchange will provide a dedicated simulation environment, in order to give Exchange Participants the opportunity to perform comprehensive testing of their trading applications, independent from Eurex Exchange's production environment. The simulation period for release 3.0 is currently scheduled to start on **25 September 2015.**

1.1 New features and enhancements

Release 3.0 of Eurex Exchange's T7 will introduce the following major enhancement:

- Support of Self-Match Prevention

Additionally, some smaller functional and technical enhancements and changes will be implemented, for example:

- Change in the distribution schedule for reference data on weekends and exchange holidays
- New entitlement role for the maintenance of Market Maker Protection parameters

1.2 Java Standard Edition (SE) 7 support

In the official Oracle Java SE Support Roadmap, the support for Java SE 7 has now been discontinued. As of April 2015, no further updates including critical bug fixes, security fixes as well as general maintenance, will be publicly posted.
As a result, Eurex Exchange now highly recommends an upgrade to the most recent version of the Java 8 SE, currently available on the Oracle website, with the introduction of Eurex T7 release 3.0 in November 2015.
Please note that Java SE 8 will be made **mandatory** for the next T7 release in 2016. From this point onwards the usage of Java SE 7 will no longer be possible and the respective Eurex Trader GUI and Eurex Admin GUI will no longer start.

1.3 Further reading

The following documents will be revised for release 3.0. Preliminary versions (identified by ◆) will be published in **August 2015** prior to the start of simulation and final versions (identified by ●) will be available latest in **October 2015** prior to the production launch.

Eurex Exchange's T7	Q2 2015			Q3 2015			Q4 2015		
	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
Release Notes									
Eurex Exchange´s T7 Release 3.0, Release Notes			◆			●			
Simulation									
Member Simulation Guide					●				
Overview and Functionality									
Functional and Interface Overview					◆		●		
Funtional Reference						●			
Eurex GUI Solutions									
Eurex Trader and Admin GUI – Manual					◆		●		
Eurex Trader and Admin GUI - Installation Manual					◆		●		
Trading Interfaces									
Eurex Enhanced Trading Interface – Manual					◆		●		
Eurex Enhanced Trading Interface – XML Representation					◆		●		
Eurex FIX Gateway - FIX 4.2 and 4.4 Manual					◆		●		
Eurex FIX Gateway - Fiximate FIX 4.2 and 4.4					◆		●		
Eurex FIX Gateway - FPL Repository					◆		●		
Market and Reference Data Interfaces									
Eurex Market + Reference Data Interfaces, Manual					◆		●		
Eurex Market + Reference Data Interfaces, XML FAST Templates					◆		●		
Eurex Reference Data File – FIXML Schema Files					◆		●		
Eurex Extended Market Data Services – Manual					◆		●		
Eurex Extended Market Data Interfaces, FAST Templates					◆		●		
Eurex Enhanced Order Book Interface – Manual					◆		●		
Eurex Reports									
Eurex XML Reports - Reference Manual					◆		●		
Network Access									
Eurex Network Access Manual					◆		●		

The documents will be available on the Eurex website www.eurexchange.com **> Technology > Eurex Exchange's T7 > System Documentation.**

1.4 Contacts

If you have any questions or require further information, please contact your Trading & Clearing Services Key Account Manager or via e-mail to memberservices@eurexchange.com. Alternatively, please contact your Technical Key Account Manager using your VIP number or via e-mail to cts@eurexchange.com.

2. Functional enhancements

2.1 Self-Match Prevention (prevention of cross matches)

2.1.1 Overview

The Self-Match Prevention (SMP) functionality will help Exchange Participants in preventing an unintended execution of an incoming order or quote against a resting order or quote on the opposite side of the order book in the same instrument from the same business unit. The new functionality has been designed by Eurex Exchange to prevent unintended cross matches in T7 and thereby being compliant with regulatory requirements. The SMP functionality does not release Participants from their own responsibility to take appropriate action for reasons of regulatory compliance. Please note that the use of the SMP functionality is optional for Participants.

A new 4-byte, numeric optional SMP-ID field *MatchInstCrossID* will be included in the layout of all order add and modify requests as well as to the layout of the mass quote request (for FIX and ETI). The field name in the T7 Trader GUI will be *CrossID*. The Eurex Exchange´s T7 SMP functionality will prevent an incoming order or quote from being executed against a resting order or quote with the same SMP-ID and belonging to the same business unit. Together with the help of the *MatchInstCrossID*, a business unit will have the flexibility to make its individual setup (e.g. with respect to traders, trader groups and/or sessions) provided that the setup of the *MatchInstCrossID* lies solely within a business unit's responsibility.

The SMP functionality will be offered via all trading interfaces (Eurex ETI, Eurex FIX Gateway and the T7 Trader GUI) and is supported for all order types (limit order, market order, stop order and OCO order) as well as for mass quotes. The SMP functionality can be applied to simple and complex instruments in the same manner. SMP will be supported for all allocation schemes during continuous trading but will not be applied to any matches resulting from auctions. SMP will also not be supported for synthetic matching, i.e. it will not prevent matches of orders or quotes from the same business unit and with the same *MatchInstCrossID* in instruments different to the instrument of the incoming order.

The availability of SMP is configurable by Eurex Exchange at a product level. The information which product supports the SMP functionality is published in the Functional Product and Instrument file (see chapter 3.13). It is planned that all products of the Eurex market support the SMP functionality.

For each incoming request with an entry in the *MatchInstCrossID* field, a verification whether the respective Business Unit of the entering user is entitled to use the SMP functionality and whether SMP is supported for the respective product will be performed. If the Business Unit is not entitled or SMP is not supported for the respective product, the incoming request will be rejected with a corresponding rejection message.

By default, SMP is supported for all business units. Eurex Exchange reserves the right to withdraw the SMP functionality for a business unit in case of misuse.

2.1.2 SMP actions

A SMP condition is fulfilled in the event that the incoming order (or a triggered order or a (re-activated) quote) is facing for execution to a book order (or quote) having the same *MatchInstCrossID* value and the same business unit ID.

When the SMP condition is fulfilled, both the quantity of the incoming order and the quantity of the SMP book order are reduced by the quantity which would have matched without SMP.

- SMP book order or quote: In case the quantity reduction results in a remaining book order or quote quantity larger than zero, the remaining order or quote stays in the book. In case the quantity reduction consumes the whole quantity of the order or quote, then the order or quote is deleted.
- Incoming order or quote: In case the quantity reduction results in a remaining incoming order or quote quantity larger than zero, the remaining incoming order or quote continues with the matching on the same price level with reduced quantity. In case the incoming order has still remaining quantity after the matching is completed on the price level where the SMP event occurs, the remaining part of the incoming order is deleted. Thus, the effect of the incoming order after the SMP event occurred is confined to the price level of the SMP event.

	Event	CrossID/ BU ID	SMP action
Q^{book}, Q^{inc}	Incoming order with quantity Q^{inc} is executable against book order with quantity Q^{book}. No other book orders involved.	Not equal	Match occurs, no SMP applies.
$Q^{book} > Q^{inc}$	Incoming order with quantity Q^{inc} is executable against book order with quantity Q^{book} where Q^{book} is larger than Q^{inc}. No other book orders involved.	Equal	No match. The quantity of the book order Q^{book} is reduced by the amount of the quantity of the incoming order Q^{inc} which remains in the order book. The incoming order is completely deleted.
$Q^{book} = Q^{inc}$	Incoming order with quantity Q^{inc} is executable against book order with quantity Q^{book} where Q^{book} is equal to Q^{inc}. No other book order involved.	Equal	No match. Book order and incoming order are completely deleted.
$Q^{book} < Q^{inc}$	Incoming order with quantity Q^{inc} is executable against book order with quantity Q^{book} where Q^{book} is smaller than Q^{inc}. No other book order involved.	Equal	No match. The book order with quantity Q^{book} is completely deleted. The quantity of the incoming order Q^{inc} is reduced by the amount of the quantity of book order Q^{book}. After the match is completed, the remaining incoming order with quantity $Q^{inc} - Q^{book}$ is deleted.
$\sum_{i=1}^{n} Q_i^{book} > Q^{inc}$	Incoming order with quantity Q^{inc} is executable against n book orders of the same price level. Quantity of incoming order Q^{inc} is smaller than the accumulated quantity $\sum_{i=1}^{n} Q_i^{book}$ of all n book orders with individual quantities Q_i^{book}, $i = 1, \dots, n$.	Equal for a book order i_0 with $1 \leq i_0 \leq n$	Match may occur and the application of SMP depends on whether the incoming order is facing the book order with quantity $Q_{i_0}^{book}$, $i \neq i_0$ having the same CrossID and the same business unit as the incoming order during the matching process before the incoming order is completely consumed.(*)

	Event	CrossID/ BU ID	SMP action
$\sum_{i=1}^{n} Q_i^{book} \leq Q^{inc}$	Incoming order with quantity Q^{inc} is executable against n book orders of the same price level. Quantity of incoming order Q^{inc} is equal to or exceeds the accumulated quantity $\sum_{i=1}^{n} Q_i^{book}$ of all n book orders with individual quantities $Q_i^{book},\ i = 1, \dots, n.$	Equal for a book order i_0 with $1 \leq i_0 \leq n$	Match occurs. The book order with quantity $Q_{i_0}^{book}$ having the same CrossID and the same business unit as the incoming order is completely deleted. The quantity Q^{inc} of the incoming order is reduced by the quantity $Q_{i_0}^{book}$ of the book order i_0. The remaining part of incoming order continues to match against other book orders $Q_i^{book},\ i \neq i_0$ of the same price level. After the match on the same price level is completed, the remaining part of the incoming order is cancelled.

(*) For example if $Q_1^{book} > Q^{inc}$ and $i_0 = 1$, then no match occurs and SMP is applied to the first book order whose quantity Q_1^{book} is reduced by Q^{inc} and the incoming order is completely deleted. If $Q_1^{book} > Q^{inc}$ and $i_0 > 1$, then the incoming order is completely matched against the first book order and SMP is not applied

2.1.3 Impact on existing interfaces

Market Data Interfaces

Eurex Exchange plans to publish the SMP events via Eurex Enhanced Order Book Interface (EOBI) and Eurex Enhanced Market Data Interface **(**EMDI). Participants are therefore required to adapt their applications to the mandatory changes accordingly.

Private Interfaces

A new optional field will be added to order and quote management messages. Backward compatibility to version 2.5 ETI message layouts will be provided for the SMP functionality. The Eurex FIX Gateway will be backward compatible if the client application does not use the new optional field and is able to ignore the other new fields.

For detailed information please refer to chapter “Technical enhancements”.

2.1.4 Fee structure

Please note that prevented self-matches are charged in the same way as not-prevented self-matches. The respective fee reports will be enhanced to provide information about prevented self-matches.

2.2 Distribution of reference data on weekends and exchange holidays

With Eurex Exchange´s T7 release 3.0 the distribution of reference data will be harmonised. Prior to release 3.0, reference data is delivered directly after a business day rollover. As a result reference data for a business day on Monday is usually delivered on a Saturday. Following the introduction of release 3.0, with the exception of the connection test weekend (currently planned for 21 November 2015), reference data will only be distributed in the morning of each new business day and no longer during weekends or on exchange holidays.

2.3 Entitlement – New role “Market Maker Protection”

With Eurex Exchange’s T7 release 3.0 a new role will be available for entitlement. The role “Market Maker Protection” will enable users to inquire and maintain Market Maker Protection parameters. The maintenance of these parameters is currently included in the role “Market Maker”, but will be moved to the new role. Inquiry of parameters will still be possible with the “Market Maker” role while the role “Market Maker Protection” is the only role supporting the modification of the Market Maker Protection parameters.

Eurex Exchange will provide a conversion during the implementation of release 3.0 to ensure that all users with the role “Market Maker” will also receive the new role “Market Maker Protection” as well ensuring that all users will have the same entitlement as before.

The new role will be introduced to enable Exchange Participants to separate Market Making from the ability to set the Market Making parameters as a risk control measure. The new role can be assigned or de-assigned to users just like any other role.

3. Technical enhancements

Preliminary specifications for all affected trading interfaces will be published in August 2015, detailing all updates to transactions and fields. Final specifications will be published during October 2015. For a list of the affected documents, please see section 1.3.

3.1 Eurex Enhanced Trading Interface (ETI)

The Eurex Enhanced Trading Interface (Eurex ETI) for T7 release 3.0 (DefaultCstmApplVerID (tag 1408) = ”3.0”) is backward-compatible to version 2.5 (DefaultCstmApplVerID (tag 1408) = ”2.5”).

3.1.1 **Self-Match Prevention**

Eurex ETI for T7 release 3.0 will support Self-Match Prevention. Backward compatibility to version 2.5 ETI message layouts will be provided for the SMP functionality.

Field *MatchInstCrossID (28744)*

The new optional field *MatchInstCrossID (28744)* will be added as a 4 byte unsigned integer field to the messages:

- New Order Single (10100/10125)
- Replace Order Single (10106/10126)
- New Order MultiLeg (10113)
- Replace Order MultiLeg (10114)
- Extended Order Information (10117)
- Mass Quote (10405; the MatchInstCrossID value is then valid for all quotes of a Mass Quote)

Field *Crossed (28745)* for Order and Quote Management

A new mandatory field *Crossed (28745)* will be added to the messages:

- New Order Response (10101/10102)
- Immediate Execution Response (10103)
- Book Order Execution (10104)
- Replace Order Response (10107/10108)
- Extended Order Information (10117)

The *Crossed (28745)* field can have the valid values:

- 0=No crossing (Order is not subject to SMP)
- 1=Cross rejected (Order deleted or decremented due to SMP)

Field *Triggered (1823)*

A new mandatory field *Triggered (1823)* will be added to the messages:

- New Order Response (Standard Order) (10101)

- New Order Response (Lean Order) (10102)
- Replace Order Response (Standard Order) (10107)
- Replace Order Response (Lean Order) (10108)

QuoteEventReason (28733)

The field QuoteEventReason in the QuoteEventGrp (as part of the Quote Execution Notification) will be enhanced by the new valid value:

- 16 = Cross_rejected (Quote subject to crossing and match prevented)

QuoteEventType (28539)

The field QuoteEventType in the QuoteEventGrp (as part of the Quote Execution Notification) will be enhanced by the new valid value:

- 2 = Modified_quote_side

3.2 Eurex FIX Gateway (FIX)

The Eurex FIX Gateway for T7 release 3.0 is backward compatible if the client application does not use the new optional field for SMP (see below) and is able to ignore the other new fields.

Self-Match Prevention (SMP) is a new optional functionality to prevent an execution of an incoming order against a book order or quote side from the same business unit in the same instrument (prevented crossing).

Exchange Participants can specify an individual Self-Match Prevention ID in the new user-defined field *MatchInstCrossID (28744)* which is contained in the new component *MatchingInstructions*.

The component will be defined in the messages *NewOrderSingle (D)*, *NewOrderMultileg (AB)*, *UserNewOrderMultileg (UAB)*, *OrderCancelReplaceRequest (G)*, *MultilegOrderCancelReplace (AC)*, *UserMultilegOrderCancelReplace (UAC)* and *ExecutionReport (8)*.

Additionally a new user-defined field *Crossed (28745)* with the valid value 1 *(Cross_Rejected*) will be defined in the message *ExecutionReport (8)* to indicate that the order was deleted or modified due to SMP.

3.3 Market data interfaces – Packet Header changes

Market data interfaces for T7 release 3.0 are **not** backward compatible.

With release 3.0 the template ID (*TID*) of the *Packet Header* will be changed:

T7 Market Data Interface	Message	TID in release 3.0
Eurex Enhanced Market Data Interface (Eurex EMDI)	EMDPacketHeader	61
Eurex Market Data Interface (Eurex MDI)	MDPacketHeader	66

T7 Market Data Interface	Message	TID in release 3.0
Eurex Enhanced Order Book Interface (Eurex EOBI)	EOBPacketHeader	13004
Eurex Extended Market Data Service (Eurex EMDS)	PacketHeader	76
Eurex Ticker	PacketHeader	78

3.4 Eurex Enhanced Order Book Interface (EOBI)

To ensure that the correct order book can be derived from the Execution Summary in case of self-match prevention, a new field will be added to show the deleted quantity due to an SMP event.

The new field *RestingCxlQty (28869)* will be added to show the deleted quantity due to SMP within a Match Event. The Execution Summary will also be sent out in case that no quantity was traded since all orders/quote sides participating in the matching event have been deleted due to SMP.

3.5 Eurex Enhanced Market Data Interface (EMDI)

A new field *RestingCxlQty (28869)* will be added to the MDIncGrp/TradeEntryGrp for Trade Entries in Depth Incremental messages which belong to the price level where SMP has been triggered. A Trade Entry will also be sent out in case that no quantity was traded since all orders/quote sides participating in the matching event have been deleted due to SMP. In this case no *MDEntryID (278)* and no *TradeCondition (277)* will be set.

3.6 Eurex Market Data Interface (MDI)

A new field *RestingCxlQty (28869)* will be added to the MDIncGrp/TradeEntryGrp for Trade Entries in Depth Incremental messages. Please note that this is only required to keep the messaging templates between EMDI and MDI in sync. This field will not be filled in MDI.

3.7 Eurex Extended Market Data Service (Eurex EMDS)

A new tag 29830 (MDSecPx) will be added to the MDFullGrp for Settlement Prices for Variance Futures in Trading Notation and will only be filled for Variance Futures.

Contrary to the original statement in the Preliminary Release Notes, there will be no change in EMDS due to SMP.

3.8 Eurex Ticker

There are no changes to the Eurex Ticker.

3.9 Eurex Reference Data Interface (Eurex RDI) / Eurex Reference Data File (RDF)

No backward compatibility will be provided for Eurex Reference Data Interface and Eurex Reference Data File (Eurex RDI/RDF).

The template ID (*TID*) of the *Packet Header* for RDI will be changed:

T7 Reference Data Interface	Message	TID (release 3.0)
Eurex Reference Data Interface (Eurex RDI)	RDPacketHeader	71

The following changes will be implemented in RDI/RDF:

Field Name	Message	Description
MarketSegmentPoolType (28847)	Product Snapshot	default value will be changed from 1 to 0
RefMarketSegmentID (28700)	Product Snapshot	will be removed Information is also provided in new repeating group of related market segments.
RelatedMarketSegmentID (28845)	Product Snapshot	type changes from string to uInt32 (content remains the same, e.g. instead of a string "675" Eurex will send a numeric value 675)
MarketSegmentRelationship (28846)	Product Snapshot	default value will be changed from 100 to 0
EventDate (866)	Instrument Snapshot	will be changed from optional to mandatory

3.10 Eurex Admin GUI

For minor updates, please refer to the “What’s new” window in the GUI.

3.11 Eurex Trader GUI

3.11.1 Self-Match Prevention

An additional field *CrossID* will be added to the Order Entry/Maintenance window. Furthermore, this field will be visible in the Order and in the Order History view. In case a standard order is decremented / deleted due to SMP, the respective reason will be visible for the GUI user entitled to see these orders.

3.11.2 Flex Account Entry

With the introduction of the new release it will be possible to enter Flexible Account information into the standard “Account” field in the T7 trader GUI. The feature will be available only for on-exchange trading; Eurex Trade Entry Services entry will be unchanged. The behaviour will be as follows:

- Simple Instruments: The user can either use the context menu to enter a Standard Account or enter manually a Standard Account or Flex Account
- Complex Instruments -> Standard Account: Logic remains unchanged
- Complex Instruments -> Flex Account: Only the “Account” field for the first leg is available for entry. As soon as the user enters a value in there all “Account” fields of the remaining legs will be greyed out, meaning no entry is possible. The same value as for the first leg will be used.

3.12 Common Report Engine

3.12.1 TE540 Daily Order Maintenance:

The TE540 Daily Order Maintenance report will be updated to include the following information:

- *MatchInstCrossID* (filled for orders which have been entered/modified to carry this field)
- *Crossed* (indicator whether a modification/deletion was due to SMP)

3.12.2 TE550 Open Order Detail:

The TE550 Open Order Detail report will be updated to include the following information:

- *MatchInstCrossID* (filled for open orders which carry this field)

3.12.3 TE812 Daily Prevented Self-Matches (new report):

A new report will be generated which contains the prevented self-matches during a trading day.

To minimize additional implementation effort on the Participants' side, the structure of the report will be kept similar to the existing report TE810.

The prevented self-matches will be identified by their transaction times and will be arranged by market participant, trader, product, simple instrument.

The prevented self-matches will be sorted by execution time.

Prevented self-match statistics (i.e. number of buy and sell prevented self-matches and the corresponding accumulated quantities) will be provided per instrument and account and per product at the end of the report.

The SMP-ID (*MatchInstCrossID)* will be displayed in the report.

Frequency: Daily.

Availability: This report will be available for Exchange Participants only.

3.12.4 Fee reports CB165, CB192 and CB196

The fee reports "CB165 Eurex Fee Statement", "CB192 Monthly Fee Statement" and "CB196 Daily Overall Fee Summary" will be enhanced to provide information about prevented self-matches.

CB 165 will include new valid values for transaction type and trade type to cover SMP.

XML tag: **trnTyp**

Valid Values	Decodes
008	PREVENTED CROSS

XML tag: **trdTyp**

Valid Values	Decodes	Descriptions
C	PCT	Prevented Cross Trade

CB192 and CB 196 will include a new fee type “Prevented Cross Trade”.

3.13 Functional Product and Instrument Files

The functional product and instrument file on the Eurex web page www.eurexchange.com will be enhanced to cover the Self-Match Prevention and a change for Price Range Tables.

The following enhancements to the Trading Parameters file will be introduced:

- New: additional field *CrossPreventionAllowed*
- The file *extendedPriceRangeTables* will be enhanced to additionally show for each table entry the market to which it may be applied

The updated document will be available on the Eurex website www.eurexchange.com **> Technology > Eurex Exchange’s T7 > Documents > Products and Instruments.**

4. Appendix

4.1 Definitions and abbreviations

The following are the definitions and abbreviations used in the release notes:

Eurex EMDI	Eurex Enhanced Market Data Interface
Eurex EMDS	Eurex Extended Market Data Service
Eurex EOBI	Eurex Enhanced Order Book Interface
Eurex ETI	Eurex Enhanced Trading Interface
Eurex MDI	Eurex Market Data Interface
Eurex RDF	Eurex Reference Data File
Eurex RDI	Eurex Reference Data Interface
FIX	Financial Information eXchange (Protocol)
SMP	Self-Match Prevention
T7	Eurex Exchange’s trading system developed by Deutsche Börse Group

5. Change log

No	Chapter, page	Date	Change
V1.0	General	29-Jun-2015	Initial Version
V1.1	Introduction	20-Jul-2015	Update: Revised start of Simulation period
V1.2	1.2	07-Sep-2015	Important information about the support of JAVA in the following releases
V1.2	3.1	07-Sep-2015	Added new field *Triggered (1823)*
V1.2	3.7	07-Sep-2015	Added details for changes to Eurex EMDS
V1.2	3.12.4	07-Sep 2015	Added details for Fee Reports CB165, CB192 and CB196