

N7 Network Access Guide

Network Configuration Guide

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List of abbreviations

The following list is limited to terminology and abbreviations, which are specific to Eurex. Basic IT terminology, such as FTP, TCP etc., is not explained in this document, which is aimed at technical roles (administrators) at participant sites.

| Abbreviation or term | Description |
|----------------------|---|
| AP | Access Point: One of its functions is to route data transactions to and from the back ends of the Deutsche Börse Group's systems. |
| CIC | Clearing Interface Channel: A network configuration bundling Eurex Clearing interfaces. |
| Co-location | Co-location refers to a data center accommodating both, the T7 back end infrastructure and the trading installations of T7 participants. Deutsche Börse is providing such services in cooperation with Equinix Germany GmbH as a partner. Participants can rent rack space from Equinix in specific co-location rooms close to the back ends of the Exchange. |
| Common Report Engine | The Common Report Engine (CRE) allows the centralized provision of reports. Participants can retrieve reports and files from this report server using SFTP. The Common Report Engine is the sole source for reports from T7, Eurex Classic and Eurex Clearing's C7. |
| Common Upload Engine | The Common Upload Engine (CUE) allows admitted DBAG Group participants to upload participant data for dedicated services provided by DBAG Group. |
| EMDI | T7 Enhanced Market Data Interface |
| EOBI | T7 Enhanced Order Book Interface |
| ETI | T7 Enhanced Trading Interface |
| MDI | T7 Market Data Interface |
| RDI | T7 Reference Data Interface |
| Exchange | Exchange refers to the respective Deutsche Börse Group's electronic trading or clearing system. |
| F7 API | Eurex Repo's F7 application programming interface |
| iAccess | iAccess is the Internet based access for Participants using an encryption tunnel. Please note, iAccess is not identical to the T7 Internet based GUI access. |
| ISP | Internet Service Provider |
| Participant | A participant is a clearing member or a non-clearing member that is connected to the one of the trading markets. |
| MIC | Multi Interface Channel: A network configuration bundling T7 interfaces. |

| Abbreviation or term | Description |
|----------------------|--|
| NetOps | Deutsche Börse Group Network Operations |
| PEX | Partner Exchanges on the Eurex T7 (XEEE) and Xetra T7 (XVIE, XMAL, XBUL, XLJB, XPRA, XZAG, XBUD) instances |
| TKAM | Technical Key Account Manager of Deutsche Börse |
| User | A user is a trader that logs into a trading system. e.g. into T7. |
| XFRA | The MIC code of the trading venue Börse Frankfurt |

Contact information

| Overview of contact information | |
|---|---|
| Website for Eurex T7 | www.eurex.com > Trade |
| Website for Eurex Clearing | www.eurex.com > Clear |
| Website for Eurex Repo F7 | www.eurex.com > Markets > Eurex Repo |
| Website for Eurex Buy In Agent | www.eurex.com > Markets > Buy-in Agent |
| Website Xetra | www.xetra.com |
| Deutsche Börse customer technical support | Please contact your dedicated Technical Key Account Manager by using your VIP telephone number or via email: cts@deutsche-boerse.com |

Sources of information

For further information concerning the T7 please visit the Eurex website (www.eurex.com > Trade), the Eurex Clearing website (www.eurex.com > Clear) and the Xetra website (www.xetra.com.)

The websites provide documents, such as circulars, functional and technical descriptions with additional pieces of information regarding participant-specific system configuration details.

The following table contains a list of references in regard to functional and technical documents.

| Chapter reference or topic | What it is about | Link |
|-----------------------------------|------------------|---|
| Documentation for Eurex T7 | Multiple topics | www.eurex.com > Trade > Tech |
| Documentation for Eurex Clearing | Multiple topics | www.eurex.com > Clear > Tech |
| Documentation for Xetra T7 | Multiple topics | www.xetra.com > Technology |
| Documentation for Eurex Repo's F7 | Multiple topics | www.eurex.com > Markets > Eurex Repo |

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1. Introduction

This document is intended for participants' network administrators and provides an overview of the network access options to T7 for derivatives (Eurex T7), the separate instances of T7 for Xetra (Xetra T7) and T7 for Börse Frankfurt (Börse Frankfurt T7) and Eurex Repo F7. Xetra T7 refers to the trading venue Xetra (XETR) and the Partner Exchanges (PEX) unless otherwise stated. Eurex T7 refers to the T7 instances for Eurex T7 (+ EEX) unless otherwise stated. The document contains the required technical background information to gain network access, such as router equipment information and port numbers for the configuration of firewalls.

Please note that this document focuses exclusively on the connectivity options of the T7 trading system, Eurex Repo's F7 and the Eurex Clearing interfaces.

The network connectivity concept is designed to reflect the requirements of the differing interface landscapes with the following components:

- High-bandwidth participant lines, based on Ethernet technology to address the higher bandwidth requirements of Eurex T7, Xetra T7 and Börse Frankfurt T7.
- The Multi Interface Channel (MIC) for trading, clearing and market data interfaces and a Clearing Interface Channel (CIC) for clearing services.
- Introduction of the GUI Channel for the T7 generation of GUI solutions and for the Eurex Clearing GUIs.
- Eurex Repo's F7 channel to connect to the F7 trading GUI and the F7 API.

This document focusses on the aspects of establishing general connectivity to the trading systems and is primarily intended for use by the network engineer and system administrator.

For a more detailed description of aspects of latency optimization, please refer to the presentation "Insights into trading system dynamics", which is updated regularly. The presentation is available on the Eurex website (<http://www.eurex.com>) by following this link:

Support > Technology > T7

Or on the Xetra website (<http://www.xetra.com>) by following this link:

Technology > T7 Trading Architecture > Publications

1.1 Derivatives Markets T7 - Interface Landscape

The launch of Deutsche Börse Group's trading platform Eurex T7 in December 2012 introduced a new trading interface landscape, replacing the existing trading interfaces. Legacy concepts such as the MISS infrastructure and VALUES API ceased to exist for Eurex at the end of 2013.

The same interface landscape is available for T7 and EEX, even if some Exchanges only support a subset of the interfaces or shared services.

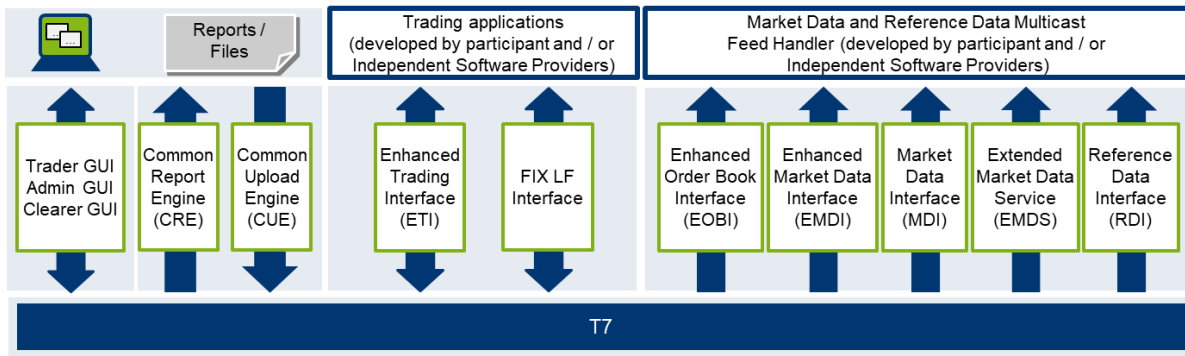


Figure 1: Eurex interface landscape

1.2 Eurex Clearing - Interface Landscape

In addition to the trading interface landscape, additional interfaces are available on the Eurex Clearing side, such as the Eurex Clearing FIXML Interface and the Eurex Clearing FpML Interface.

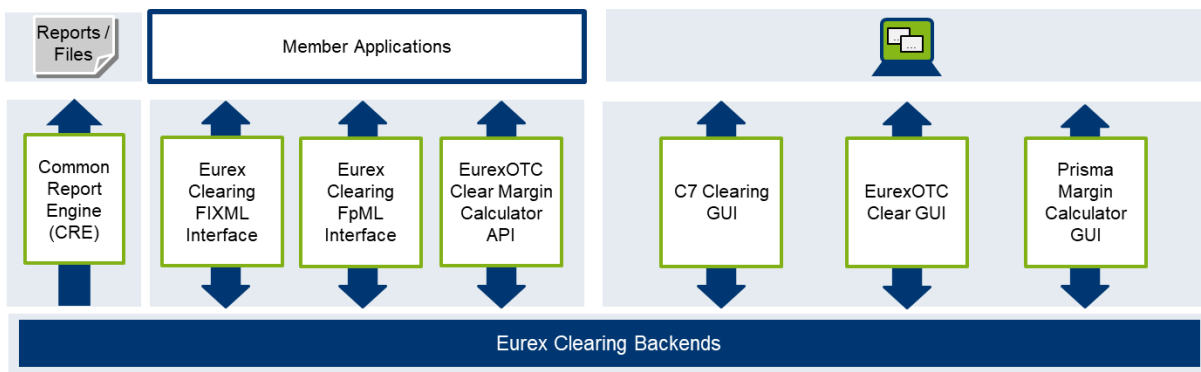


Figure 2: Eurex Clearing interface landscape

1.3 Eurex Repo's F7 - Interface Landscape

Eurex Repo's F7 system contains a F7 trading GUI and an F7 API allowing third party software to connect to the new platform.

1.4 Xetra T7 - Interface Landscape

The following T7 interface landscape is available for Xetra T7 (XETR + PEX).

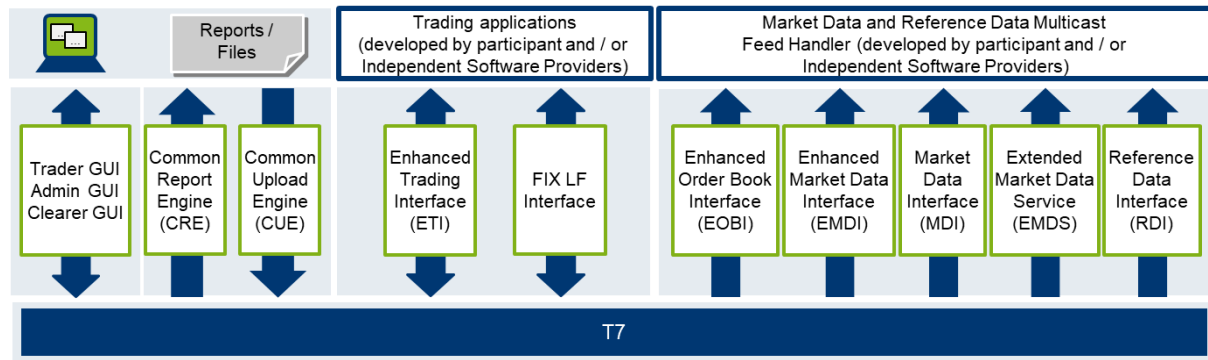


Figure 3: Xetra T7 interface landscape

1.5 Börse Frankfurt T7 – Interface Landscape

The following interface landscape is available for Börse Frankfurt T7 (MIC code: XFRA).

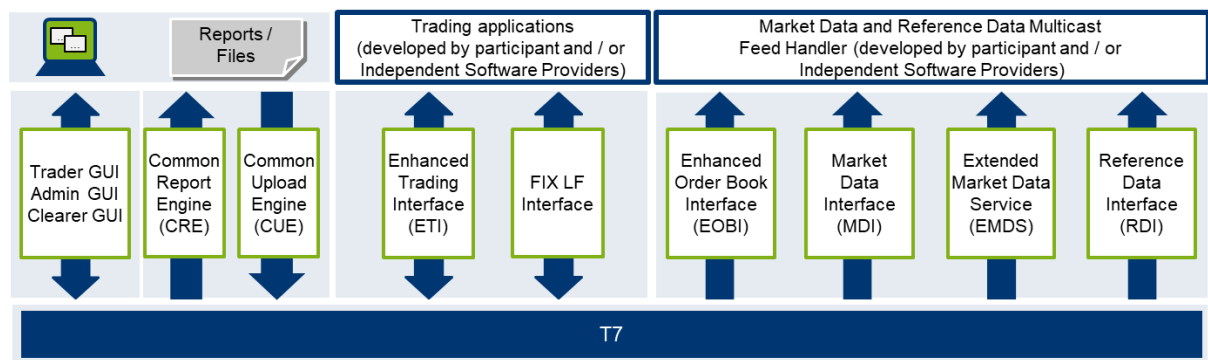


Figure 4: Börse Frankfurt T7 interface landscape

1.6 Network Overview

To support the respective T7 services, Deutsche Börse Group has established an efficient infrastructure representing a dedicated global IP network. Access from a participant location to these services must always be established via the Deutsche Börse Group's IP network.

Any participant connection to the back end systems must be established via Access Points (AP). APs, to which leased lines connect are located throughout the world in major financial centers T7 participants are concentrated.

Alternatively, Deutsche Börse offers co-location services in our data center in Frankfurt.

This concept allows Deutsche Börse Group to extend its private network up to the demarcation point of the carrier at the participant's site. Each AP is connected to the respective hosts via redundant leased lines. Participants are connected to an AP via dedicated leased lines and/or via the Internet.

1.6.1 Network Security

Security is achieved by executing several measures, one of which is the AP, which is the sole gateway between T7 back end hosts and participant installations. Several participant installations connect to the same AP. The functions and procedures implemented for an AP act as a firewall.

Typical IP services, such as Telnet, FTP, Finger, SMTP and RPC are not available via an AP. Passive and active security mechanisms are designed for all T7 routers to ensure that the individual participants systems cannot communicate with each other across the network. The AP acts as a shield between the participant device and the back end hosts of T7.

As shown in Figure , if Participant A tries to access the network of Participant B, then the AP will prevent any kind of communication in that direction.

In addition, the AP will stop any kind of unauthorized access to the back end. In the case of access via a VPN Internet connection, the participant is encouraged to use firewalls for additional security.

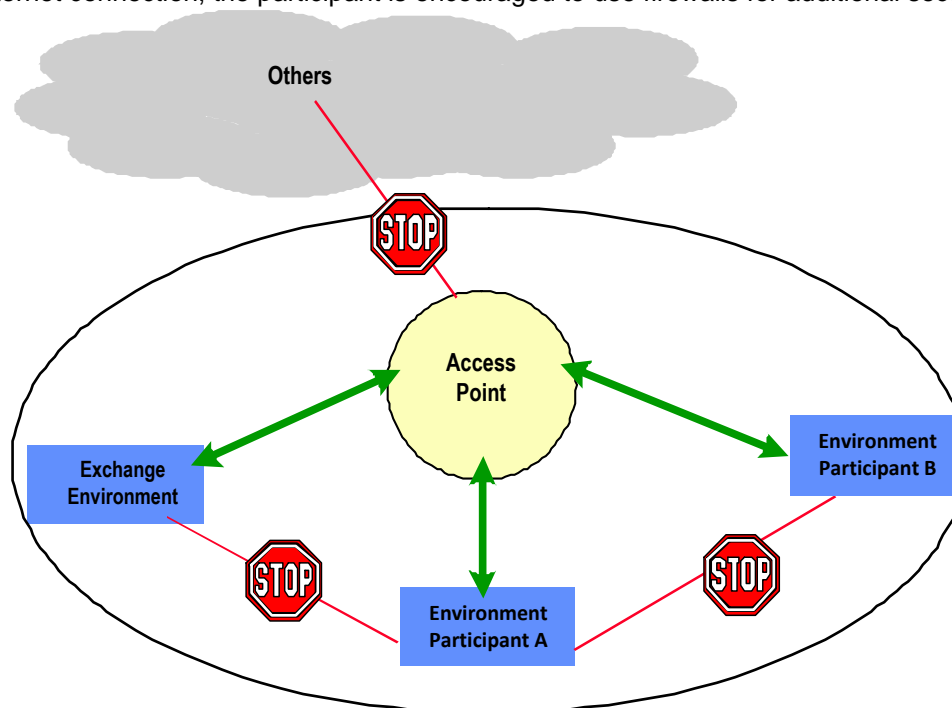


Figure 4: Access Point setup.

Two security features are established on all AP routers:

- Accessibility control feature: The IP networks belonging to installations of different participants are not reachable by others through the AP network.
- Transport control feature: The AP network only transports data belonging to the application-specific connection.

1.6.2 Network Failover / Last Mile Redundancy

T7 provides dual line options. Network failover is provided for the Layer 2 cross-site solution for leased line connectivity.

To enhance connectivity further, T7 offers redundant access to both sides for leased line connectivity.

The last mile redundancy enhancement facilitates a network routing failover in case a single circuit fails, while previously the client application was required to manage a failover to the other infrastructure side itself.

As a result of this improved last line redundancy IP prefixes are propagated via both T7 Ethernet WAN MIC/GUI connections in a dual connection setup. This also applies to redundant iAccess setups.

Please find a detailed list of IP prefixes in the Appendix.

This enhancement also enables T7 Participants to additionally increase their redundancy by using two instances of a redundant gateway protocol such as HSRP or VRRP in the T7 member LAN, thus avoiding impact of a member router failure.

Things to consider regarding last mile redundancy setup:

- When using a first hop gateway protocol such as HSRP or VRRP, the following should be considered.
 - Two HSRP/VRRP groups are recommended where each T7 facing router has one active group, so that static routes on servers/firewalls for side 1 prefixes point to the side 1 active group virtual IP, and for side 2 prefixes to the side 2 active group virtual IP.
 - Care should be taken to ensure that the active groups and static routes are aligned with the primary paths for side 1 or 2.
- If only one HSRP/VRRP group is used and the server static routes use this virtual IP address, then the use of the BGP local-preference feature should be considered, to give the A prefixes preference over the A circuit and B over the B circuit.
- If BGP routing filters are used on the routers facing T7 connectivity, the filters will need to be adapted to take advantage of the A/B failover via one circuit.
- If the new A/B failover is not desired, then BGP routing filters can be used to only enable the routes for the relevant side.

2. Procedures and Responsibilities

The following chapter deals with the procedures and responsibilities with regard to getting connected to the T7 back ends. Participants who would like to get connected are kindly asked for their cooperation in taking the necessary preparatory steps which are described below. The three major activities which are necessary for the participant to take part in are:

- consulting call
- end-to-end test
- connection test

Please contact your Technical Key Account Manager (TKAM) if you have any questions or comments with regard to the consulting call, the end-to-end test or the connection test (see Appendix for general contact information).

2.1 Getting Connected

The following aspects are essential for participants who would like to get access to the T7 and Eurex Clearing back ends. The participant is asked to:

- choose the desired access options and order the connection to the T7 trading systems by placing the connectivity order in the Member Section under <https://membersection.deutsche-boerse.com/>
- acquire and configure the necessary hardware (router and switches)
- liaise with the dedicated TKAM of Deutsche Börse Group
- ensure that he has received and has access to the respective router configuration

2.2 Consulting Call

All participants who wish to connect to T7, F7 and/or Eurex Clearing need to arrange a consulting call with their TKAM and take part in subsequent testing (end-to-end test and connection test).

The aim of a consulting call is to make ensure the following points:

- the participant is made aware of the relevant documentation
- the connection test is being properly prepared
- firewall and other restrictions and rules on the participant side are known and observed
- open questions from the participant are answered by the TKAM or a Deutsche Börse Network Operations (NetOps) staff member
- a final safety and sanity check before any changes are made

A consulting call is attended by:

- the respective TKAM in charge
- a Deutsche Börse Group NetOps staff member
- a participant's network engineer having access to hardware and configurations to be tested
- a project manager or assistant on the participant side (optional)

The TKAM will get in touch with his or her participant contact person to set up the date and time for the consulting call to take place.

2.3 End-to-End Test

The goal of an end-to-end test is to make sure that:

- the participant line has been physically cabled
- data from one end can get through to the other end
- avoidable incidents or problems arising from malfunctioning physical connections can be prevented

The prerequisites for performing an end-to-end test are as follows:

- The participant line must have already been delivered
- The participant must have the line terminating on a device for which he may use temporary equipment, e.g. laptops
- The participant must take care of all necessary on-site planning for the end-to-end connection test, e.g. presence of remote hands in data centers
- Routers and trading services are excluded from the test

An end-to-end test is attended by:

- a Deutsche Börse Group NetOps staff member and
- a participant's network engineer who is on-site.

The TKAM will get in touch with his or her participant contact person to set up the date and time for the end-to-end test to take place.

2.4 Connection Test

The prerequisites for running a connection test are as follows:

- The consulting call must have been scheduled and must have taken place
- The end-to-end test must have been run

The goals of performing a connection test are:

- to check connectivity with regard to the new or changed infrastructure between the participant and the exchange
- to activate line monitoring

A connection test is attended by:

- a Deutsche Börse Group NetOps staff member
- a participant's network engineer who is on-site

The TKAM will get in touch with his or her participant contact person to agree upon the date and hour for the connection test to take place.

2.5 Network Administration and Responsibilities

The following table provides an overview of the respective responsibilities.

| Role owner | Responsibilities | Definition |
|----------------|--|---|
| Deutsche Börse | Network administration and operation | Applies to network from back end to boundary of the carrier demarcation point at the participant's site |
| | All leased line connections | Procurement, installation and maintenance up to the demarcation point (includes cross connects in conjunction with co-location services) |
| Participant | Internet connection | Selection and provision of the Internet connection, selection of own Internet Service Provider (ISP) |
| | Internet connectivity and installation/configuration | Processing of Incidents and Problems |
| | External hardware | Administration and operation of equipment beyond the connection to T7 (e.g. routers, workstations and other participant devices at participant sites) |

3. Network Connectivity

This chapter provides an overview of the connectivity options enabling participants to gain access to T7 applications. In addition, it also provides technical background information regarding the available connection types and connection.

3.1 Connection Types

Three connection types are offered to participants: Leased line based connections, iAccess (VPN) connections and native Internet connections.

3.1.1 Leased Lines

Connections with a service-specific dedicated bandwidth based on physical leased lines are provided. The type and the bandwidth of the underlying network connection is determined at the discretion of the Deutsche Börse deciding whether line sharing is to be applied.

Please note:

- 1 Gbit/s Ethernet connections in co-location are provided as Single-Mode-Fiber (SMF) without length normalization.
- 10 Gbit/s Ethernet connections in co-location are provided as Single-Mode-Fiber (SMF).
- Leased lines are always delivered in full duplex mode.

3.1.2 iAccess (VPN)

The connection type iAccess is a point-to-point connection through the public Internet with an IPSec-encrypted tunnel building a virtual private network (VPN) between the participant's network and a T7 Access Point to use iAccess a participant is required to run a Cisco router at his own premises.

3.1.3 Please note that the GUI Channel is not offered on iAccess

The VPN connection with a 256 bit AES¹ encryption ensures a secure data transfer over the Internet. T7 Exchange uses an authentication process with a Public Key Infrastructure (PKI) thus enabling communication in a closed user group.

The participant's infrastructure must meet the following connection requirements:

- An Internet connection is required from an ISP of the participant's choice. The bandwidth of the Internet connection should meet the bandwidth requirements of the iAccess connection.
- Internet access must be established by a router. The router for the Internet connection must meet the requirements of Deutsche Börse N7.

A static, registered public Internet IP address must be available at the participant's Internet connection (to be requested from the respective ISP). The encryption mechanism used for iAccess requires a static public IP address.

¹ Existing connections are using a 168 bit 3DES encryption. The participant can continue to use this encryption.

3.1.4 Native Internet

The native Internet connection type does not rely on an encrypted VPN through the Internet (see preceding chapter on iAccess), as these services (e.g. T7 Trader GUI, Common Report Engine) have a self-contained encryption mechanism for their traffic.

This type of connection is characterized by open internet traffic and does not have to be used exclusively for access to T7. Deutsche Börse recommends a dedicated Internet connection or a shared connection. Any connection to an ISP may be used. However, on the T7 side the usable bandwidth is limited to the bandwidth offered for the respective service.

3.1.5 10 Gbit/s Connections within Co-location

Deutsche Börse offers 10 Gbit/s Ethernet dedicated cross connects in co-location to provide latency-sensitive applications with the fastest possible connection to T7. Two separate 10 Gbit/s connection options are available:

- Type 1 – Market and reference data for T7 EMDI, T7 MDI, T7 EOBI, T7 Extended Market Data Service, and T7 RDI (Simulation and Production)
- Type 2 – Transactions allowing access for T7 ETI, T7 FIX LF Interface, Eurex Clearing FIXML Interface, Eurex Clearing FpML Interface, T7 Admin GUI and Common Report Engine (Simulation and Production)

3.2 Connection Options

Connection types are combined into connection options offered by Deutsche Börse and include the following combinations:

- Two leased lines as standard connection
- Combined connection - one leased line plus iAccess
- Single leased line connection
- iAccess connection
- Native Internet connection
- 10 Gbit/s connections within co-location

3.2.1 Two Leased Lines as the Standard Connection

The following setup of two leased lines offers the highest availability of all connection options outside co-location the participant can choose from.

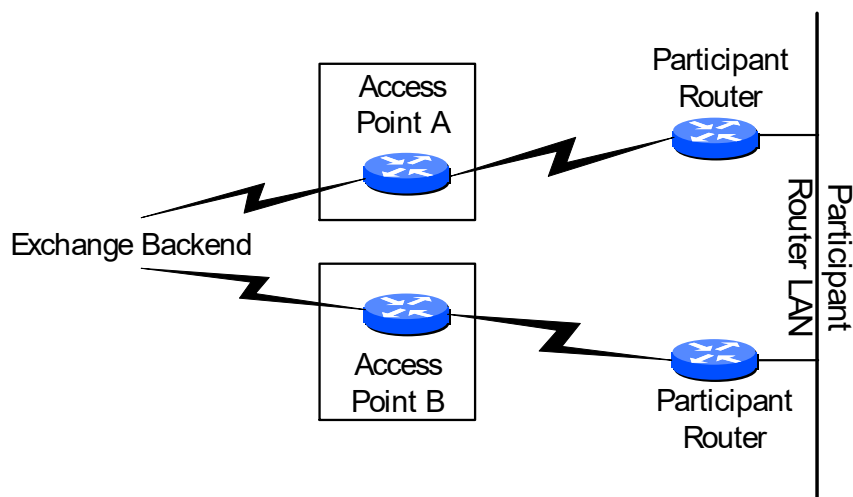


Figure 5: Connection via two leased lines

Technical implementation:

Deutsche Börse provides bandwidth on a leased line. If possible, two leased lines are ordered from different providers with separate infrastructure (separate cabling and technical components, i.e. dual rail concept). In geographic areas where multiple telecommunication providers are not available, measures ensuring the highest possible degree of redundancy are taken.

It is possible to terminate both connections in separate locations (split location). Deutsche Börse assigns the same private IP address range to both connections.

The provision, operation and administration of the interconnection between both participant locations (routers) are within the participant's responsibility.

3.2.2 Combined Connection - One Leased Line plus iAccess

This solution offers high availability. The leased line is normally used as the primary connection and the iAccess connection is mostly used for backup purposes. However, both connections have equal rights connecting to Deutsche Börse.

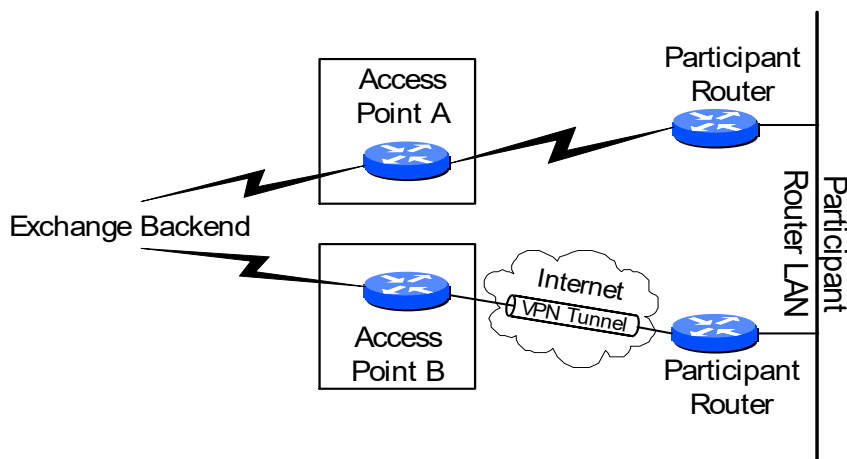


Figure 6: One leased line plus iAccess connection

Technical implementation:

Deutsche Börse provides bandwidth on a leased line whereas the participant is responsible for the provision and availability of the Internet connection. It is possible to terminate both connections in separate locations (split location). Deutsche Börse assigns the same private IP address range to both connections. The provision, operation and administration of the interconnection between both participant locations are the participant's responsibility.

The iAccess portion of the connection relies on an encrypted Internet VPN, which is why the participant router must be a Cisco model.

3.2.3 Single Leased Line Connection

The single leased line connection provides a basic connection to the Deutsche Börse back end e.g. T7). As the single line option does not allow for a line failover, single leased line connections are normally not intended for trading installations but may be suitable for disaster recovery and participant's backup locations. A single line does not have full access to the infrastructure. In addition, participants are at a disadvantage if they only take a single line for market data.

Please note that Eurex Clearing members are required to have redundant connections, such as connections with two leased lines or combined connections (one leased line and one iAccess connection) or two iAccess connections.

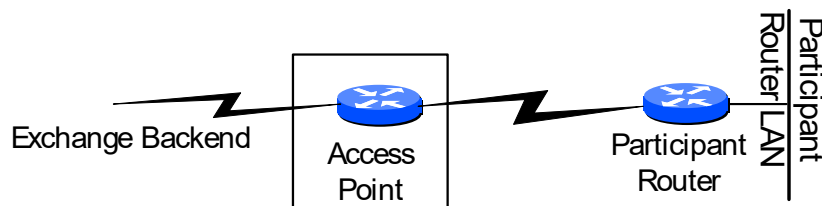


Figure 7: Single leased line connection

Technical implementation:

Deutsche Börse provides bandwidth on a leased line. The participant router is supposed to meet the Deutsche Börse router requirements.

3.2.4 iAccess Connection

The connection option iAccess is a permanent point-to-point connection through the public Internet with an IPSec-encrypted tunnel building a virtual private network (VPN) between the participant's network and a Deutsche Börse Access Point.

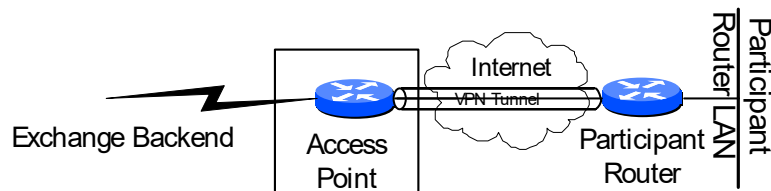


Figure 8: iAccess connection

Technical implementation:

For newly created iAccess connections the participant's infrastructure must meet the connection requirements listed below. Previously created iAccess connections using EIGRP instead of BGP WAN as GRE over IPSEC remain as they are.

- The Internet connection must be from an ISP of the participant's choice
- The Internet connection bandwidth must meet the iAccess bandwidth requirements
- A static, registered public Internet IP of the customers' Internet Service Provider (ISP) must be provided to Deutsche Börse (DBAG) during the connectivity process
- BGP WAN peering requires the participant to run a router at his premise (firewalls are not supported).
- GRE over IPSEC (encrypted tunnel) with an AES 256 bit key is applied.
- DBAG uses an authentication process with a Public Key Infrastructure (PKI) and will provide the certificate (during the connection test the customer router would need to connect to

<http://193.29.78.250:10081/cgi-bin/pkclient.exe> to download the certificate). Pre-shared keys are not in use.

3.2.5 Native Internet Connection

The native Internet connection is suitable for Deutsche Börse applications with a self-contained encryption mechanism for the participant's traffic, which does not rely on an encrypted VPN through the Internet, such as the T7 Trader GUI, the C7 Clearing GUI or the Common Report Engine.

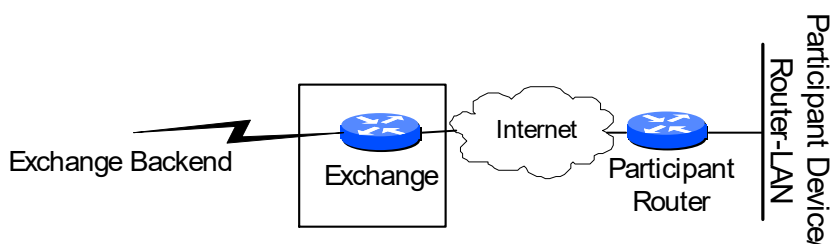


Figure 9: Native Internet connection

Technical implementation:

This connection option is based on open and unencrypted Internet traffic. The available bandwidth is primarily determined by the participant's individual Internet access. The respective Deutsche Börse service defines how much bandwidth is required (for instance, the bandwidth required per open T7 Trader GUI screen). The participant is responsible for the provisioning of his Internet connection.

3.2.6 10 Gbit/s Connections within Co-location

Deutsche Börse offers 10 Gbit/s Ethernet dedicated cross connects in co-location to provide latency-sensitive applications with the fastest possible connection to T7.

Please note: One cross-connect option can serve only one type of data, either market and reference data or transaction data.

The 10 Gbit/s connection offering is coupled with co-location services provided by Equinix as the service provider in the co-location data center. Roles and responsibilities are defined as follows:

| Role owner | Responsibilities | Definition |
|-----------------------------|---|--|
| Deutsche Börse | Port in T7 | One 10 Gbit/s port, provided at a patch field |
| Equinix as service provider | External co-location service | Rack and cabinet space for the participant's hardware components |
| Participant | Connection between patch field in participant rack and participant device | Providing and operating own hardware devices as well as the connection within the participant rack |

Technical implementation:

T7 participants are able to operate dedicated 10 Gbit/s cross connects for each interface as a direct port (1) or switch port (2) connection, as indicated in the figure below.

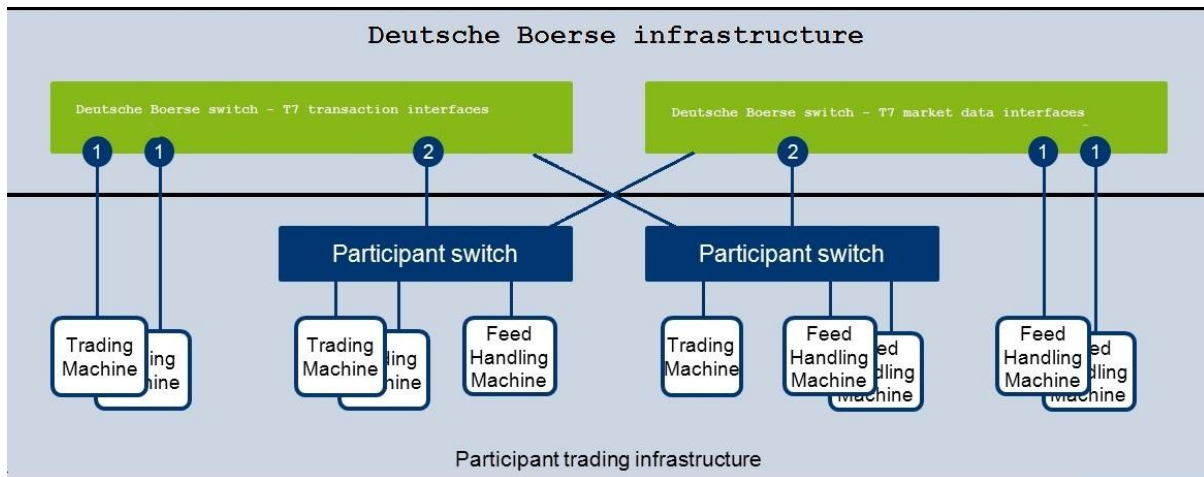


Figure 10: 10 Gbit/s peerless layer 2 connection to server or switch

The 10 Gbit/s connections are characterized as follows:

- 10 Gbit/s connections are always provided as Single-Mode-Fiber (SMF).
- A 10 Gbit/s connection is based on a peerless layer 2 connection with no support for routing or PIM protocols.
- 10 Gbit/s connections allow for a direct connection of a server or via an own layer 2 switch. In both options, a direct connection to the Deutsche Börse switch is established.
- Participants are free to use any hardware vendor. Deutsche Börse does not make any restrictions.
- Each connection has a /25 subnet (participant LAN) assigned. Two connections form a redundant pair having two consecutive /25 subnets are assigned via different APs.
- Provision of only one service type per fiber, i.e. either T7 Enhanced Market Data Interface or T7 Enhanced Trading Interface.
- No Quality of Service (QoS²) mechanisms are supported by 10 Gbit/s connections.

The 10 Gbit/s connections allow connecting either a layer 2 switch or a server directly to the Deutsche Börse switch. If a server is connected, the following prerequisites apply:

- Provide access to both Simulation and Production environments.
- Connected servers need a logical interface, e.g. a physical Network Interface Card (NIC) or a virtual dot1Q interface.

² The DSCP (Differentiated Services) field in the IP header may be used to signal that a market data packet contains potential trigger information.

- The logical interface must be configured in the subnet assigned by Deutsche Börse (participant LAN).

3.3 Asymmetrical routing on dual leased line connections

Several interfaces of Deutsche Börse AG, Eurex Repo, or Eurex Clearing have only one common source IP subnet for both data centers:

- Eurex Repo F7 API
- Eurex Repo F7 GUI
- Eurex Clearing FIXML Interface
- Eurex Clearing FpML Interface
- EurexOTC Clear Margin Calculator API
- C7 Clearing GUI

Participants with dual connectivity to Deutsche Börse (i.e. a pair of leased line, one leased line and an iAccess/Internet backup or a dual iAccess connection) should be aware that the use of Dynamic NATing on their Edge router towards Deutsche Börse may lead to connection difficulties resulting from asymmetrical routing.

Asymmetrical routing means, in a dual leased line setup packets sent via one line (i.e. "A") might see response packets on the other line (i.e. "B").

The line used for response packages might change at any time and without warning, i.e. in case of a hardware or line failure within DBAG N7 network or even during regular network maintenance on either side.

Also, with dual connectivity to Deutsche Börse, the use of a first-hop redundancy protocol (e.g. VRRP, HSRP) in the participant LAN for the IP gateway address to the new networks should be considered. This way, connectivity in the event of a participant router failure can be ensured.

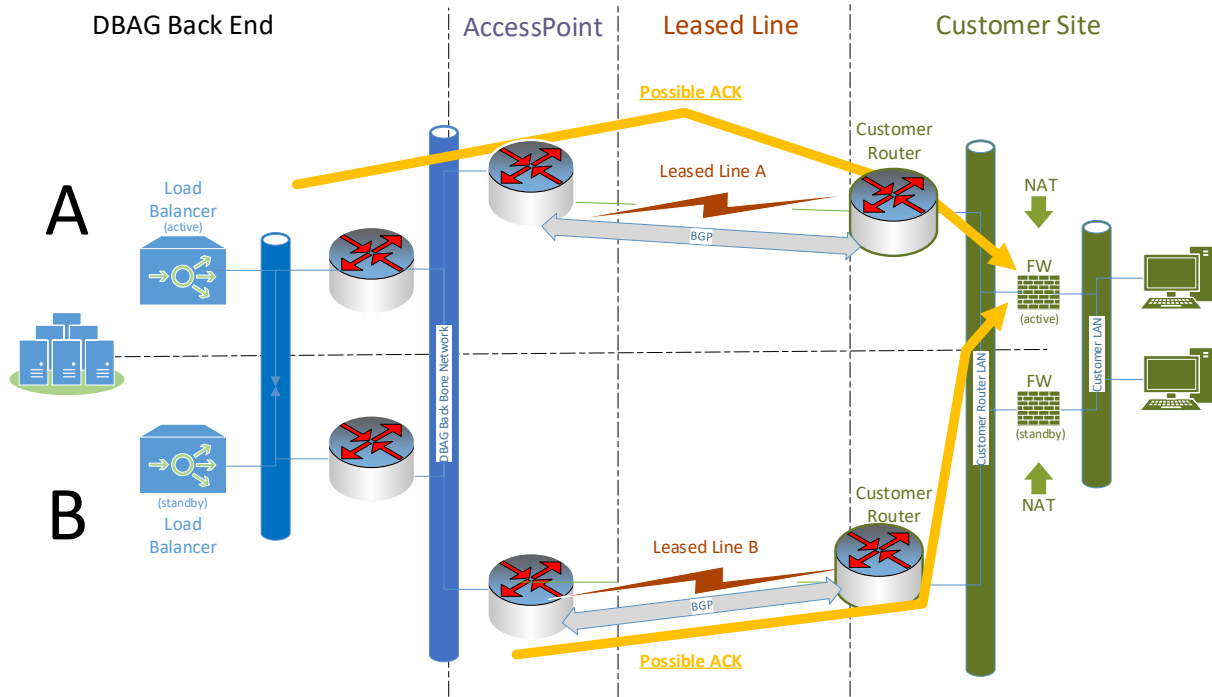


Figure: Asymmetrical routing

4. Eurex T7 Service Availability and Connectivity

To separate services and to support Quality of Service (QoS³) concepts for services running on a leased line or via an iAccess Internet VPN, Deutsche Börse uses a concept based on traffic shaping. This includes the configuration of a Multi Interface Channel, a Clearing Interface Channel, a GUI Channel, and Risk Data Channel.

4.1 Eurex T7 Multi Interface Channel (MIC)

The Eurex Multi Interface Channel (MIC) as a separation of bandwidth using traffic shaping mechanisms combines Eurex interfaces. To avoid any interference of multicast-based market/reference data and transactional data within a MIC, a traffic shaping mechanism is used to separate market/reference data from the transactional interfaces (from 5 Mbit/s MIC onwards).

In addition to the Eurex MIC a leased line can carry more channels, such as a GUI Channel or channels for Xetra T7, Börse Frankfurt T7 or other exchanges of Deutsche Börse Group, all separated by traffic shaping mechanisms. However, the MIC cannot be on the same leased line/iAccess connection as the Clearing Interface Channel. The following figure provides an exemplary overview of the channel configuration for high and low bandwidth lines.

| | | | | |
|--|---|--------------------------------------|---|--|
| Physical line: 100Mbit/s or 1 Gbit/s | <ul style="list-style-type: none"> • Eurex T7 EMDI • Eurex T7 MDI • Eurex T7 RDI • Eurex T7 EMDS • Eurex T7 EOBI (Simulation only) | 70, 250 or 750 Mbit/s | Eurex T7 MIC (high Bandwidth) | |
| | <ul style="list-style-type: none"> • Eurex T7 Admin GUI • Eurex T7 ETI • Eurex T7 FIX LF interface • Eurex Clearing FIXML interface | 10 Mbit/s | | |
| | <ul style="list-style-type: none"> • Eurex T7 Trader GUI • Future Clearing GUI solutions | 1, 3,10 or 40 Mbit/s | GUI Channel | |
| | <ul style="list-style-type: none"> • Common Report Engine CRE • Common Upload Engine CUE | Remaining Bandwidth | | |

³ The DSCP (Differentiated Services) field in the IP header will be used to signal that a market data packet contains potential trigger information.

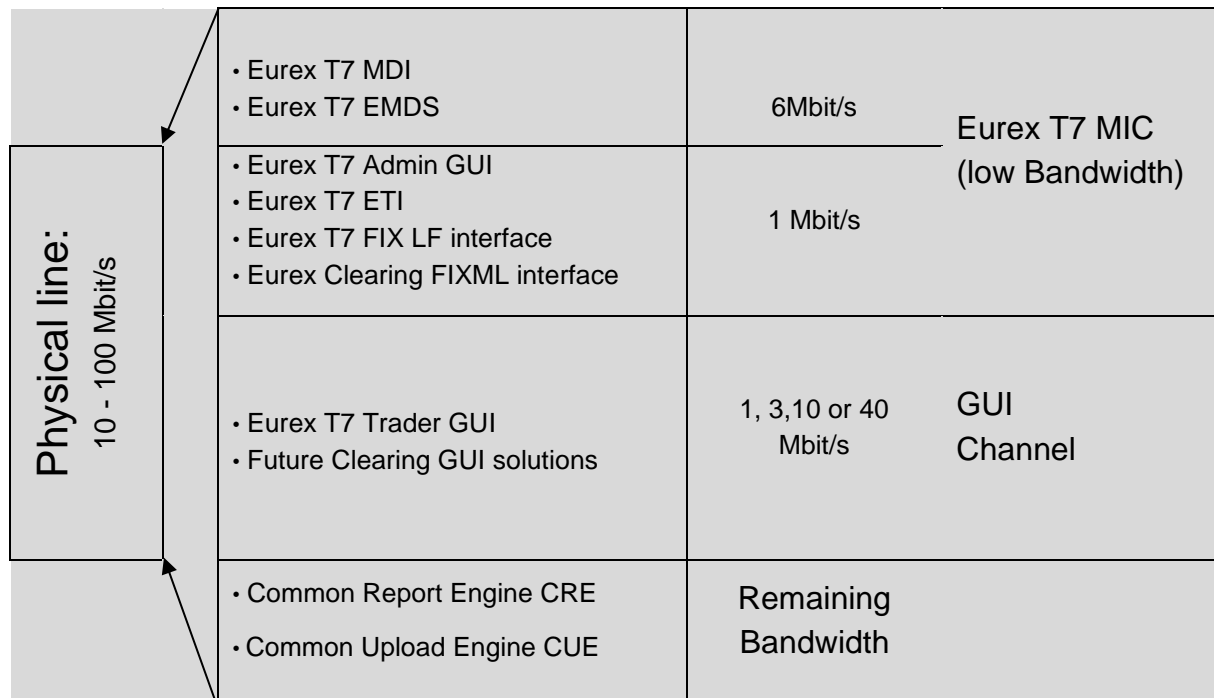


Figure 11: Configuration of Eurex MIC and additional channels on two types on leased lines

4.1.1 Eurex T7 Interfaces on a Eurex MIC

Within a Eurex T7 MIC, access to the following Eurex interfaces is possible:

- Eurex T7 EMDI (Enhanced Market Data Interface, only on high bandwidth MICs)
- Eurex T7 RDI (Reference Data Interface, only on high bandwidth MICs)
- Eurex T7 MDI (Market Data Interface)
- Eurex T7 EOBI (Full orderbook information) – Simulation access
- Eurex T7 EMDS (Extended Market Data Service)
- Eurex T7 Admin GUI
- Eurex T7 ETI (Enhanced Trading Interface)
- Eurex T7 FIX LF Interface
- Eurex Clearing FIXML Interface
- Eurex Clearing FpML Interface

Please note: To access the WebSphere MQ infrastructure for the Eurex Clearing FIXML Interface and Eurex Clearing FpML Interface, a z/OS channel is required. Please contact your TKAM for further details.

Additionally, Eurex T7 EOBI for production is available on 10 Gbit/s lines in co-location.

4.1.2 Bandwidth

The availability of the Eurex market data interface for un-netted market data (Eurex EMDI) and reference data (Eurex RDI) within a Eurex T7 MIC depends on the bandwidth of the leased line the Eurex MIC is configured on.

Currently Eurex offers MICs are currently offered in various the following bandwidth options:

- 760 Mbit/s for un-netted market data via Eurex T7 EMDI is recommended to provide un-netted market data for a broad set of options (all market data) and futures products and for reference data via Eurex T7 RDI.
- 260 Mbit/s for un-netted market data via Eurex T7 EMDI is suitable for a subset of options and futures products and for reference data via Eurex T7 RDI.
- 80 Mbit/s for un-netted market data via Eurex T7 EMDI is suggested for futures products and only a small subset of options products (e.g. for users in the United States) and for reference data via Eurex RDI.
- 7 Mbit/s (2 or 1.5 Mbit/s in some regions) for netted market data via Eurex T7 MDI only. Un-netted market data via Eurex T7 EMDI and reference data via Eurex T7 RDI are not available in this configuration (reference data must be obtained from the reference data file).

Please note that Eurex T7 MDI and the Eurex T7 EMDS are available for all bandwidth options. Eurex T7 EOBI is available on 10 Gbit/s lines only.

4.1.3 Eurex T7 Broadcast Availability

The following table shows which services are available for which connectivity.

| Simulation | Co-Location | 760 Mbit/s | 260 Mbit/s | 80 Mbit/s | 7 Mbit/s |
|------------|-------------|------------|------------|-----------|----------|
| Eurex EMDI | X | X | X | X | |
| Eurex EOBI | X | X | X | X | |
| Eurex RDI | X | X | X | X | |
| Eurex MDI | X | X | X | X | X |
| Eurex EMDS | X | X | X | X | X |

| Production | Co-Location | 760 Mbit/s | 260 Mbit/s | 80 Mbit/s | 7 Mbit/s |
|------------|-------------|------------|------------|-----------|----------|
| Eurex EMDI | X | X | X | X | |
| Eurex EOBI | X | | | | |
| Eurex RDI | X | X | X | X | |
| Eurex MDI | X | X | X | X | X |
| Eurex EMDS | X | X | X | X | X |

4.2 Eurex Clearing Interface Channel (CIC)

The Eurex Clearing Interface Channel (CIC) uses exactly the same technology as the Eurex MIC. The Eurex CIC is available for customers of Eurex Clearing, which have no legal contract with Eurex Frankfurt to enable these customers access to the Eurex Clearing FIXML Interface and the Eurex Clearing FpML Interface. The Eurex CIC and the Eurex MIC cannot share the same leased line/iAccess connection.

The following figure provides an exemplary overview of the channel configuration:

| | | | |
|---------------|---|------------------------|-------------------------|
| Physical line | <ul style="list-style-type: none"> • Eurex Clearing FIXML Interface • Eurex Clearing FpML Interface | Up to 1 or 5 Mbit/s | Eurex CIC |
| | <ul style="list-style-type: none"> • EurexOTC Margin Calculator | 1 or 5 Mbit/s | Risk Data Channel |
| | <ul style="list-style-type: none"> • Eurex Web Trading • C7 Clearing GUI • EurexOTC Clearing GUI • Prisma Margin Calculator GUI | 1, 3 or 10 Mbit/s | GUI Channel |
| | <ul style="list-style-type: none"> • Common Report Engine CRE • Common Upload Engine CUE | Remaining Bandwidth | |

Figure 12: Configuration of CIC and additional channels

4.2.1 Eurex Clearing Interfaces on a CIC

Within a Eurex Clearing CIC access to the following Eurex Clearing interfaces are possible:

- Eurex Clearing FIXML Interface
- Eurex Clearing FpML Interface

4.2.2 Bandwidth

CICs are currently available in the following bandwidth options:

- Up to 1 Mbit/s
- 5 Mbit/s

4.3 Eurex GUI Channel

Access to the T7 GUIs for Eurex and Eurex Clearing GUI solutions (e.g. Eurex T7 Trader GUI, Eurex T7 Admin GUI and C7 Clearing GUI) is available via the GUI Channel on leased lines or via Internet connections.

A GUI Channel can be ordered in the Member Section with various bandwidth options. Eurex currently offers 1 Mbit/s, 3 Mbit/s, 10 Mbit/s and 40 Mbit/s GUI Channels. The 40 Mbit/s GUI Channel is not offered for Eurex Clearing only members.

The maximum bandwidth requirement per open Eurex T7 GUIs is approximately 300 Kbit/s. Based on this assumption a maximum of three concurrently open Eurex T7 GUIs sessions can be used per 1 Mbit/s GUI Channel.

Technically, a GUI Channel on a leased line is configured using traffic shaping mechanisms, similar to the Multi Interface Channel.

Please note: A GUI Channel can be ordered in conjunction with a Eurex MIC or as a stand-alone product. Eurex currently offers the stand-alone GUI channel with 5 Mbit/s, 10 Mbit/s and 40 Mbit/s.

In addition to the GUI Channel configured on a leased line, access to the Eurex T7 Trader GUI, Eurex T7 Admin, C7 Clearing GUI, EurexOTC Clear GUI and the Prisma Margin Calculator GUI is also possible via Internet connections.

Eurex does not limit the number of open GUIs that can be used via Internet connections and the limitation depends on the bandwidth of the participant's Internet access.

4.4 Eurex 10 Gbit/s Connectivity

In addition to the Eurex MIC-based connectivity, Deutsche Börse will also offer 10 Gbit/s connections in co-location. Please note that this connectivity will be offered for either market data (Eurex T7 EMDI standalone, Eurex T7 EOBI standalone or a combined T7 EMDI/ T7 EOBI connection) or transactions (e.g. via Eurex T7 ETI and/or the Eurex T7 FIX LF interface). Simulation access to the T7 trading architecture is also available on 10 Gbit/s connections.

4.5 Eurex Risk Data Channel

The Risk Data Channel combines network traffic for the risk related systems of Eurex Clearing. Figure 12: Configuration of CIC and additional channels provides an exemplary overview of the channel configuration.

4.5.1 Eurex Clearing Interfaces on the Risk Data Channel

Within a Risk Data Channel, access to the following Eurex Clearing interfaces is possible:

- EurexOTC Clear Margin Calculator API

4.5.2 Bandwidth

The Risk Data Channel is currently offered in various bandwidth options:

- 1 Mbit/s: This bandwidth is sufficient for the EurexOTC Clear Margin Calculator API.
- 5 Mbit/s: This bandwidth is recommended for the EurexOTC Clear Margin Calculator API or for high bandwidth requirements for the EurexOTC Clear Margin Calculator API.

Please note: to access the WebSphere MQ infrastructure for the EurexOTC Clear Margin Calculator API, a z/OS channel is required. Please contact your TKAM for further details.

4.6 Eurex Repo's F7 Channel

A single dedicated channel for Eurex Repo's F7 can be placed on a leased line alone or together with an existing Multi Interface channel.

4.6.1 Eurex Repo's F7 Interfaces on a Eurex Repo's F7 channel

Within a Eurex Repo F7 channel, access to the following Eurex Repo F7 interfaces is possible:

- Eurex Repo F7 Trading GUI
- Eurex Repo F7 API

4.6.2 Bandwidth

The Eurex Repo F7 channel is currently offered in various bandwidth options depending on the number of users running over the channel.

| Number of active users | Bandwidth Option |
|------------------------|------------------|
| 1 | 0.5 Mbit/s |
| Up to 2 | 1.0 Mbit/s |
| Up to 6 | 3.0 Mbit/s |
| Up to 12 | 5.0 Mbit/s |
| Up to 25 | 10.0 Mbit/s |

5. Cash Markets Service Availability and Connectivity

5.1 Cash T7 Multi Interface Channel

The Cash T7 Multi Interface Channel (MIC) as a separation of bandwidth using traffic shaping mechanisms combines cash market interfaces. To avoid any interference of multicast-based market/reference data and transactional data within a MIC, a traffic shaping mechanism is used to separate market/reference data from the transactional interface.

In addition to the Cash T7 MIC, a leased line can carry more channels, such as a GUI Channel or channels for Eurex T7, Börse Frankfurt T7 or other Deutsche Börse Group markets/exchanges, all separated by traffic shaping mechanisms.

Please note, the services listed below and the term Cash T7 apply to both trading venues Xetra T7 (XETR + PEX) and Börse Frankfurt T7 (XFRA) unless otherwise stated.

| | | | |
|--|---|---|--|
| Physical line: 100Mbit/s or 1 Gbit/s | <ul style="list-style-type: none"> • Cash T7 EMDI (Xetra T7 only) • Cash T7 MDI • Cash T7 RDI • Cash T7 EMDS • Cash T7 EOBI (Simulation only) | 70 or 190 Mbit/s | Cash T7 MIC (high Bandwidth) |
| | <ul style="list-style-type: none"> • Cash T7 ETI • Cash T7 FIX LF interface • Cash T7 Admin GUI | 10 Mbit/s | |
| | <ul style="list-style-type: none"> • Cash T7 Trader GUI • Cash T7 Clearer GUI | 1 Mbit/s, 3 Mbit/s, 10 Mbit/s or 40 Mbit/s | GUI Channel |
| | <ul style="list-style-type: none"> • Other DBAG Services (if necessary and possible) | Remaining Bandwidth | |

| | | | |
|---|--|---|---------------------------------------|
| Physical line: 50 Mbit/s - 1 Gbit/s | <ul style="list-style-type: none"> • Cash T7 MDI • Cash T7 EMDS | 12Mbit/s | Cash T7 MIC (low Bandwidth) |
| | <ul style="list-style-type: none"> • Cash T7 ETI • Cash T7 FIX LF interface • Cash T7 Admin GUI | 2 Mbit/s | |
| | <ul style="list-style-type: none"> • Cash T7 Trader GUI • Cash T7 Clearer GUI | 1 Mbit/s, 3 Mbit/s, 10 Mbit/s or 40 Mbit/s | GUI Channel |
| | <ul style="list-style-type: none"> • Other DBAG Services (if necessary and possible) | Remaining Bandwidth | |

Figure 13: Configuration of MIC and additional channels on two types on leased lines

5.1.1 Cash Market Interfaces on a Cash T7 MIC

Within a Cash T7 MIC, access to the following cash market interfaces is possible:

- Cash T7 EMDI (Enhanced Market Data Interface, unnetted market data on high-bandwidth lines only). Available for Xetra T7 + PEX only
- Cash T7 EMDS (Extended Market Data Service)
- Cash T7 MDI (Market Data Interface, netted market data)
- Cash T7 EOBI (Full orderbook information, Simulation access only)
- Cash T7 RDI (Reference Data Interface)
- Cash T7 ETI (Enhanced Trading Interface)
- Cash T7 FIX LF Interface
- Cash T7 Admin GUI

Additionally, Cash T7 EOBI for production is available on 10 Gbit/s lines in co-location.

5.1.2 Bandwidth

The availability of the market data interface for un-netted market data from Xetra T7 (Cash T7 EMDI) and Cash T7 market reference data (Cash RDI) within a MIC depends on the bandwidth of the leased line the MIC is configured on.

The required bandwidth of the MIC particularly depends on the market and reference data interface, which will be required for T7:

- **200 Mbit/s** – the highest bandwidth option for a MIC is recommended if Cash T7 EMDI will be used to subscribe full un-netted market data (Xetra T7 only) or Cash T7 RDI is used for the receipt of reference data.
- **80 Mbit/s** – this option should be chosen if un-netted market data via Cash T7 EMDI is required for a subset of instruments.
- **14 Mbit/s** – this option is suggested if netted market data via Cash T7 MDI is sufficient. Un-netted market data via Cash T7 EOBI/EMDI and reference data via Cash T7 RDI cannot be received via this connectivity option.

Please note that Cash T7 MDI and the Cash T7 EMDS services are available for all bandwidth options. Cash T7 EOBI market data for production is available on 10 Gbit/s lines only.

5.1.3 Cash Market T7 Broadcast Availability

The following table shows which services are available for which connectivity.

| Simulation | Co-Location | 200 Mbit/s | 80 Mbit/s | 14 Mbit/s |
|------------------------------|-------------|------------|-----------|-----------|
| Cash T7 EMDI (Xetra T7 only) | X | X | X | |
| Cash T7 EOBI | X | X | X | |
| Cash T7 RDI | X | X | X | |
| Cash T7 MDI | X | X | X | X |
| Cash T7 EMDS | X | X | X | X |

| Production | Co-Location | 200 Mbit/s | 80 Mbit/s | 14 Mbit/s |
|------------------------------|-------------|------------|-----------|-----------|
| Cash T7 EMDI (Xetra T7 only) | X | X | X | |
| Cash T7 EOBI | X | | | |
| Cash T7 RDI | X | X | X | |
| Cash T7 MDI | X | X | X | X |
| Cash T7 EMDS | X | X | X | X |

5.2 Cash T7 GUI Channel

Access to the T7 GUI solutions for the cash markets will be available via a dedicated GUI-channel on leased lines or via internet.

GUI-channels can be ordered with various bandwidth options. Deutsche Börse will offer 1 Mbit/s, 3 Mbit/s, 10 Mbit/s and 40 Mbit/s GUI-channels (in conjunction with a Cash T7 MIC). A GUI-channel of 7 Mbit/s or 40 Mbit/s will also be offered separately without a Cash T7 MIC.

The maximum bandwidth requirement per open Cash T7 Trader GUI is estimated to be approximately 300 Kbit/s. Based on this assumption, a minimum of three concurrently open Cash T7 Trader GUIs can be used per 1 Mbit/s GUI-channel. Technically, a GUI Channel on a leased line is configured using traffic shaping mechanisms, similar to the Multi Interface Channel.

In addition to the GUI-channel, access to the Cash T7 Trader GUI is also possible via internet. The number of open Cash T7 Trader GUIs that can be used via the internet is not limited. However, the number of Cash T7 Trader GUIs is limited by the bandwidth of the participant's internet access.

5.3 Cash T7 10 Gbit/s Connectivity

In addition to the T7 Cash MIC-based connectivity, Deutsche Börse also offers 10 Gbit/s connections in co-location. Please note that this connectivity is offered for either market data (Cash T7 EMDI standalone for Xetra T7, Cash T7 EOBI standalone for Xetra T7 and/or Börse Frankfurt T7 or a combined Cash T7 EMDI/ Cash T7 EOBI connection) or transactions (e.g. via Cash T7 ETI and/or the Cash T7 FIX LF interface). Simulation access to the T7 trading architecture is also available via 10 Gbit/s connections.

6. Eurex T7 Interfaces

To use both Eurex trading and clearing services, participants require access to both systems:

- For order book trading of any Eurex products, access to T7 is necessary.
- For clearing purposes (trade maintenance, position management, etc.) access to the Eurex classic system must be maintained.
- For the usage of functionality offered by the new Eurex Clearing C7 system, access to the Eurex Clearing C7 system is required.

Access to Eurex trading and clearing interfaces is only possible using the connection options as described in chapter 3.2 with the configuration of a Multi Interface Channel or a Clearing Interface Channel and a GUI Channel respectively as described in chapter 4.1.

To gain access to the Eurex interfaces, connections to certain servers/gateways identified by certain IP addresses and ports and/or multicast IP addresses must be allowed from the participant's network. This chapter describes the Eurex Exchange's T7 trading and Eurex Clearing interfaces and lists IP addresses and ports necessary for access via these interfaces.

The following table contains an overview of the available interfaces of Eurex Exchange's T7, the Eurex Clearing interfaces and common interfaces:

| Eurex Exchange's T7 interfaces | Eurex Clearing interfaces | Common Services |
|---|--|----------------------|
| Eurex T7 ETI Eurex T7 FIX LF Interface Eurex T7 EMDI Eurex T7 EOBI Eurex T7 MDI Eurex T7 EMDS Eurex T7 RDI Eurex T7 Trader GUI Eurex T7 Admin GUI | Eurex Clearing FIXML Interface Eurex Clearing FpML Interface EurexOTC Clear Margin Calculator API C7 Clearing GUI EurexOTC Clear GUI Prisma Margin Calculator GUI | Common Report Engine |

Eurex T7 refers to the T7 instance for Eurex T7 (including EEX) unless otherwise stated.

6.1 Eurex Exchange's T7 Transaction Interfaces

6.1.1 Eurex T7 ETI (Enhanced Trading Interface)

Eurex T7 ETI is an asynchronous message-based interface. A connection between participants and Eurex is established via a TCP/IP connection. The interface is session-oriented. A session is established between the participants' machine and a Eurex T7 ETI gateway. The gateway types available are partition specific (PS) and low frequency (LF).

The PS gateways allow routing only to a specific partition. Sessions may login to only one partition specific gateway at a time and have to specify the partition ID in their initial connection request. Low frequency gateways allow routing to all partitions. A full list of the IP addresses for the active/standby PS gateways and the LF trading gateways are provided below (see 6.1.1.2).

PS gateways are available for the Eurex Market (MIC: XEUR) and EEX Markets (MIC: XEEE).

The T7 gateway infrastructure is built redundantly, as indicated in the figure below. A set of gateways including the low frequency trading gateways for low frequency (LF) sessions and partition specific gateways for high frequency (HF) sessions primarily attached to one line connection of a participant.

A redundancy link between side A and side B exists to ensure network failover for redundant two leased line installations and guarantees that all gateways are reachable via a single line in case of a failure. The redundancy link introduces additional latency of more than 50 μ s and should therefore be actively used in emergency situations only.

For this reason, participants are advised to order a redundant leased line setup (connection option with two leased lines). If one leased line connection fails, the other connection gateway and the corresponding set of LF and PS gateways can still be accessed.

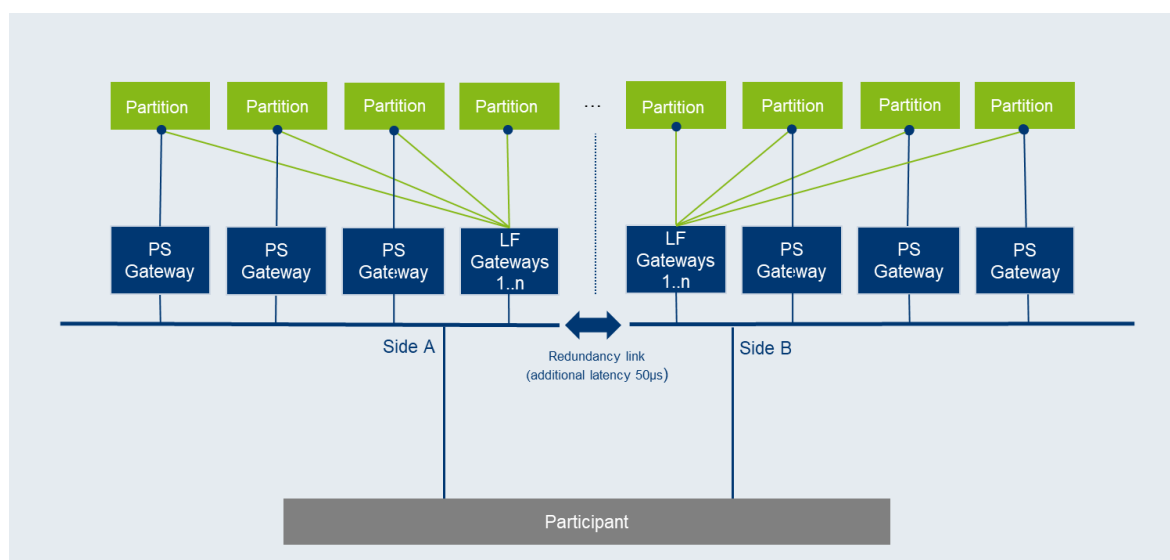


Figure 14: Eurex T7 ETI gateway infrastructure

6.1.1.1 Eurex T7 ETI - Transport Layer Security

ETI provides an additional connection option for ETI LF sessions and provides transport layer security (payload encryption) via a separate listen port. The payload encryption is implemented via OpenSSL, supporting both TLS 1.2 and TLS 1.3 (with restricted cipher-suites), ensuring that the non-fully controlled connections to the ETI Gateways cannot be compromised by a third party.

The following cypher suites are supported by ETI:

TLS 1.2

- TLS_ECDHE_RSA_WITH_AES_256_GCM_SHA384
- TLS_ECDHE_RSA_WITH_AES_256_CBC_SHA384 (support will be removed with T7 R12.0)
- TLS_ECDHE_RSA_WITH_AES_128_GCM_SHA256
- TLS_ECDHE_RSA_WITH_AES_128_CBC_SHA256 (support will be removed with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_GCM_SHA384 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_CCM (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_GCM_SHA256 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_CCM (support will be added with T7 R12.0)

TLS 1.3

- TLS_AES_256_GCM_SHA384
- TLS_AES_128_GCM_SHA256

LF sessions outside of the Equinix FR2 co-location facility always need to make use of payload encryption. For LF sessions inside the Equinix FR2 co-location, facility the use of payload encryption is optional.

6.1.1.2 ETI Details for Eurex T7 and EEX

The following IP addresses in the respective IP subnets are assigned for gateways which are used for Eurex ETI.

| Environment | Gateway type | IP subnets | | Ports | Ports-encrypted |
|-------------|---------------------|------------------|------------------|-------|-----------------|
| | | Side A | Side B | | |
| Production | LF trading gateways | 193.29.91.64/27 | 193.29.91.96/27 | 19006 | 19047 |
| | PS trading gateways | 193.29.91.128/27 | 193.29.91.160/27 | 19043 | N/A |
| Simulation | LF trading gateways | 193.29.89.64/27 | 193.29.89.96/27 | 19506 | 19547 |
| | PS trading gateways | 193.29.89.128/27 | 193.29.89.160/27 | 19543 | N/A |

6.1.1.3 Eurex T7 ETI – HF and LF Session Password Encryption

From the end of Q3/2023, HF session connectivity in the production environment will only be permitted from within the Equinix FR2 co-location facility. HF simulation sessions and sessions used during the Disaster Recovery scenario on the other hand, will still be possible from outside of the Equinix FR2 co-location facility.

Password encryption is only required for ETI HF sessions and ETI LF sessions within the Equinix FR2 co-location facility and no certificate is required. The password encryption must be done using DBAG's public RSA key which must be downloaded in advance from the Eurex website. Separate public RSA keys are provided for the simulation and production environments and will be updated regularly before expiry. The updated public RSA key can either be downloaded again from the Eurex website or taken from ETI's session response message. Please refer to the ETI Manual (chapter 5.3.3. Password Encryption) for more details.

Deutsche Börse has provided an example python script "STEP" (Sample Tool ETI Password Encryption) which provides a sample implementation of the ETI password encryption on the client side. The script can be downloaded from the Eurex website (www.eurex.com) under the following link.

Support > Initiatives & Releases > T7 Release 11.1 > Trading Interfaces

IP addresses of the ETI gateways in production are listed in the table below. The FQDNs are to be used to access the ETI gateways on encrypted ports. The designated active and standby gateways are also indicated.

| Env. | Gateway # | Gateway type | Participant connection | IP address / FQDN |
|------------------------|------------------------|--------------------|------------------------|---|
| Production | L02 | LF trading gateway | Side A | 193.29.91.65 / etilf01a.production.vpn.eurex.com |
| | L04 | LF trading gateway | Side A | 193.29.91.66 / etilf02a.production.vpn.eurex.com |
| | Partition 1 (standby) | PS trading gateway | Side A | 193.29.91.141 |
| | Partition 2 (active) | PS trading gateway | Side A | 193.29.91.142 |
| | Partition 3 (standby) | PS trading gateway | Side A | 193.29.91.143 |
| | Partition 4 (active) | PS trading gateway | Side A | 193.29.91.144 |
| | Partition 5 (standby) | PS trading gateway | Side A | 193.29.91.145 |
| | Partition 6 (active) | PS trading gateway | Side A | 193.29.91.146 |
| | Partition 7 (standby) | PS trading gateway | Side A | 193.29.91.147 |
| | Partition 8 (active) | PS trading gateway | Side A | 193.29.91.148 |
| | Partition 9 (standby) | PS trading gateway | Side A | 193.29.91.149 |
| | Partition 10 (active) | PS trading gateway | Side A | 193.29.91.150 |
| | Partition 11 (standby) | PS trading gateway | Side A | 193.29.91.154 |
| | Partition 12 (active) | PS trading gateway | Side A | 193.29.91.153 |
| | Partition 20 (active) | PS trading gateway | Side A | 193.29.91.155 |
| | L01 | LF trading gateway | Side B | 193.29.91.97 / etilf01b.production.vpn.eurex.com |
| | L03 | LF trading gateway | Side B | 193.29.91.98 / etilf02b.production.vpn.eurex.com |
| | Partition 1 (active) | PS trading gateway | Side B | 193.29.91.171 |
| | Partition 2 (standby) | PS trading gateway | Side B | 193.29.91.172 |
| | Partition 3 (active) | PS trading gateway | Side B | 193.29.91.173 |
| | Partition 4 (standby) | PS trading gateway | Side B | 193.29.91.174 |
| | Partition 5 (active) | PS trading gateway | Side B | 193.29.91.175 |
| | Partition 6 (standby) | PS trading gateway | Side B | 193.29.91.176 |
| | Partition 7 (active) | PS trading gateway | Side B | 193.29.91.177 |
| | Partition 8 (standby) | PS trading gateway | Side B | 193.29.91.178 |
| | Partition 9 (active) | PS trading gateway | Side B | 193.29.91.179 |
| Partition 10 (standby) | PS trading gateway | Side B | 193.29.91.180 | |
| Partition 11 (active) | PS trading gateway | Side B | 193.29.91.184 | |
| Partition 12 (standby) | PS trading gateway | Side B | 193.29.91.187 | |
| Partition 20 (standby) | PS trading gateway | Side B | 193.29.91.185 | |

Please Note: “active” / “standby” represents the normal mode of operation for the individual partition specific gateways. In the case of a gateway failure, the operation mode of the individual gateways may change.

IP addresses of the ETI gateways in simulation are listed in the table below:

| Env. | Gateway # | Gateway type | Participant connection | IP address / FQDN |
|------------|------------------------|--------------------|------------------------|---|
| Simulation | Partition 1 (active) | PS trading gateway | Side A | 193.29.89.129 |
| | Partition 2 (active) | PS trading gateway | Side A | 193.29.89.130 |
| | Partition 3 (active) | PS trading gateway | Side A | 193.29.89.154 |
| | Partition 4 (active) | PS trading gateway | Side A | 193.29.89.155 |
| | Partition 5 (active) | PS trading gateway | Side A | 193.29.89.153 |
| | Partition 20 (active) | PS trading gateway | Side A | 193.29.89.152 |
| | L01 | LF trading gateway | Side A | 193.29.89.65 / etilf01a.simulation.vpn.eurex.com |
| | Partition 1 (standby) | PS trading gateway | Side B | 193.29.89.161 |
| | Partition 2 (standby) | PS trading gateway | Side B | 193.29.89.162 |
| | Partition 3 (standby) | PS trading gateway | Side B | 193.29.89.187 |
| | Partition 4 (standby) | PS trading gateway | Side B | 193.29.89.186 |
| | Partition 5 (standby) | PS trading gateway | Side B | 193.29.89.185 |
| | Partition 20 (standby) | PS trading gateway | Side B | 193.29.89.184 |
| | L02 | LF trading gateway | Side B | 193.29.89.97 / etilf01b.simulation.vpn.eurex.com |

Please Note: “active” / “standby” represents the normal mode of operation for the individual partition specific gateways. In the case of a gateway failure, the operation mode of the individual gateways may change.

6.1.1.4 Weekend Connectivity to ETI Gateways

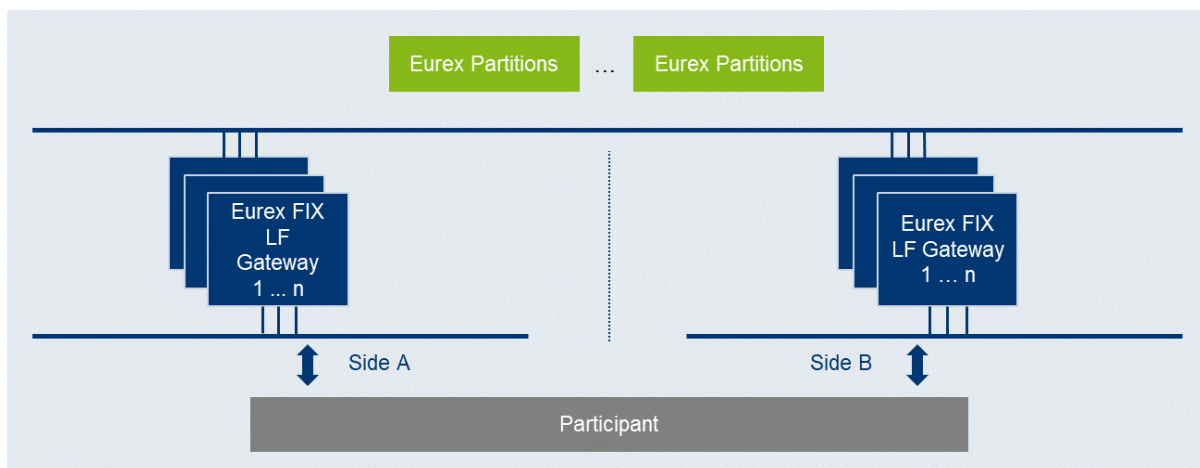
At weekends a general possibility to test connectivity to the T7 system exists by sending an http request to the IP address and port of T7 gateways (both ETI and FIX LF). A request can be sent e.g. by applying the tool *wget* or the command *curl*, which will be responded by a *400 Bad Request*, thus confirming the connection.

Due to weekend maintenance activities etc, connectivity to the T7 system cannot always be guaranteed.

6.1.2 Eurex T7 FIX LF Interface

The network connection between a participant's infrastructure and the T7 Eurex FIX LF interface gateway is established via a TCP/IP connection.

The FIX LF interface gateway infrastructure is built redundantly, as indicated in the diagram below. One set of gateways is primarily attached to one line connection of a participant. A redundancy link between side A and side B ensures network failover for redundant two leased line installations.



Unlike the sessions for the old FIX gateway, all FIX LF sessions use the same target FIX LF gateway IP address and port number per environment (simulation and production). At any one point of time only one of the FIX LF gateways will be active and accept requests. Under normal circumstances, the gateway labelled as “active” in the table below is the one to which participants should initially attempt their session logins. The standby gateway will only become active in the event of a gateway failover.

Both active and standby FIX LF gateways will undergo the same startup stage:

- At startup, listen ports will be created and activated. If a connection attempt to the listen port is refused, then the gateway is either not available or in an early phase of the startup process.
- Once the gateways have been completely started both gateways will accept TCP connections on the respective IP address and port but will drop the client after 25 seconds of inactivity or if the client sends a request (at least one byte).

Following the startup, only the active FIX LF gateway will recover the states of the individual markets (e.g.) XETR, XEUR. Active and standby FIX LF gateways are indistinguishable from customer perspective until the first market has been recovered by the active gateway:

- During the recovery process of the first market, the active gateway will terminate all existing TCP connections before new TCP connections will be accepted.
- Once the recovery process for a market has been completed, the active gateway will switch to the normal operation mode for the market which has been completely recovered and a session logon for that market will be possible.
- If a connection request is accepted but the logon to a specific market is still rejected (error text “login not yet enabled for market [MIC]”), this indicates that at least one market has been completely recovered but the market for which the logon request was sent is still in the recovery process.

- In the event of a gateway failover, the standby gateway will behave in exactly the same way as previously the active gateway during its transition phase to the normal operating mode.

The best practice for making a connecting to the currently active FIX LF gateway is as follows:

1. Attempt connection and login on the “active” FIX LF gateway (“active” as indicated in the table below).
2. If unsuccessful, attempt a connection and login to the “standby” FIX LF gateway.
3. If unsuccessful, revert to the “active” FIX LF gateway.
4. Repeat the process until a session login has become successful.
5. On connection loss restart at step 1) using the “standby” FIX LF gateway first.

The FIX LF interface neither supports load balancing nor any kind of failover triggered by FIX LF clients.

6.1.2.1 Eurex T7 FIX LF Interface – Transport Layer Security

The FIX LF Gateways provide transport layer security (payload encryption) via a dedicated listen port. The payload encryption is implemented via OpenSSL, supporting both TLS 1.2 and TLS 1.3 (with restricted cipher-suites), ensuring that the non-fully controlled connection to the FIX LF Gateway cannot be compromised by a third party.

The following cypher suites are supported by the FIX LF Gateway:

TLS 1.2

- TLS_ECDHE_RSA_WITH_AES_256_GCM_SHA384
- TLS_ECDHE_RSA_WITH_AES_256_CBC_SHA384 (support will be removed with T7 R12.0)
- TLS_ECDHE_RSA_WITH_AES_128_GCM_SHA256
- TLS_ECDHE_RSA_WITH_AES_128_CBC_SHA256 (support will be removed with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_GCM_SHA384 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_CCM (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_GCM_SHA256 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_CCM (support will be added with T7 R12.0)

TLS 1.3

- TLS_AES_256_GCM_SHA384
- TLS_AES_128_GCM_SHA256

FIX LF sessions always need to be make use of payload encryption regardless of the location from where the session originates.

6.1.2.2 Eurex T7 FIX LF Interface – Details for Eurex

The following IP addresses in the respective IP subnets are assigned for gateways which are used for the Eurex FIX LF interface. The FQDNs are to be used to access the gateways on encrypted ports. The designated active and standby gateways are also indicated.

| Env. | Connection option | IP address | IP subnet | Ports |
|-------------------|-----------------------------------|-----------------------------------|-----------------|----------------------|
| | | FQDN | | |
| Prod. | Leased line – Side A (Standby) | 193.29.91.65 | 193.29.91.64/27 | 19017 (encrypted) |
| | | fixlf01a.production.vpn.eurex.com | 193.29.91.64/27 | |
| | Leased line – Side B (Active) | 193.29.91.97 | 193.29.91.96/27 | 19017 (encrypted) |
| | | fixlf01b.production.vpn.eurex.com | 193.29.91.96/27 | |
| Sim. | Leased line – Side A (Active) | 193.29.89.65 | 193.29.89.64/27 | 19517 (encrypted) |
| | | fixlf01a.simulation.vpn.eurex.com | 193.29.89.64/27 | |
| | Leased line – Side B (Standby) | 193.29.89.97 | 193.29.89.96/27 | 19517 (encrypted) |
| | | fixlf01b.simulation.vpn.eurex.com | 193.29.89.96/27 | |
| Disaster recovery | Leased line – Side A (Active) | 193.29.89.65 | 193.29.89.64/27 | 19017 (encrypted) |
| | | fixlf01a.emergency.vpn.eurex.com | 193.29.89.64/27 | |
| | Leased line – Side B (Standby) | 193.29.89.97 | 193.29.89.96/27 | 19017 (encrypted) |
| | | fixlf01b.emergency.vpn.eurex.com | 193.29.89.96/27 | |

Please note: Disaster Recovery runs on Simulation hardware (same IP addresses)

6.1.2.3 Eurex T7 FIX LF Interface - Details for EEX

The FIX LF interface gateways listed in the tables above are also the gateways that are to be used for the EEX exchange.

6.1.2.4 Weekend Connectivity to FIX LF Gateways

At weekends a general possibility to test connectivity to the T7 system exists by sending an http request to the IP address and port of T7 gateways (both ETI and FIX LF). A request can be sent e.g. by applying the tool *wget* or the command *curl*, which will be responded by a *400 Bad Request*, thus confirming the connection.

Due to weekend maintenance activities etc, connectivity to the T7 system cannot always be guaranteed.

6.1.3 Eurex T7 Transport Layer Security - Validation of Server Certificates

ETI and FIX LF Server certificates may be checked by the client with root certificates, but this is optional. To allow validation of existing ETI and FIX LF server certificates and the seamless transition to new server certificates in the future, the following root certificates must be added as part of any regular trust store.

DigiCert Global Root CA: <https://cacerts.digicert.com/DigiCertGlobalRootCA.crt.pem>

DigiCert Global Root G2: <https://cacerts.digicert.com/DigiCertGlobalRootG2.crt.pem>

DigiCert TLS RSA4096 Root G5: <https://cacerts.digicert.com/DigiCertTLRSRSA4096RootG5.crt.pem>

6.1.4 Eurex T7 Admin GUI, Eurex T7 Trader GUI and Eurex T7 Clearer GUI

There are three graphical user interface applications available for T7:

- The Eurex T7 Trader GUI for on-exchange trading and T7 entry service.
- The Eurex T7 Admin GUI for user maintenance, maintenance of entitlements and Transaction Size Limits (TSL) on user/trader level. The Eurex T7 Admin GUI is always provided within a MIC, even if GUI Channel is configured on the same line.
- The Eurex T7 Clearer GUI used by Clearing Members to monitor and to control trading activities of their customers.

All T7 GUIs can be accessed via leased line connections or alternatively through the Internet (Native Internet connection).

All T7 GUIs can be started via designated landing pages using a Java Web Start mechanism, which is included (only) in the Oracle Java Runtime.

Customers who decide to use a different implementation of the Java 8 Runtime Environment, i.e. the Azul Zulu JRE provided by Deutsche Börse, can start all T7 GUIs using a different mechanism: the T7 GUI Launcher. For further details on how to download and install the T7 GUI Launcher please refer to the document "T7 GUI Launcher – Installation manual for T7 Trader GUI, T7 Admin GUI and T7 Clearer GUI" which is available in the System Documentation areas of eurex.com and xetra.com.

The T7 GUI Launcher uses the same servers used by the traditional Landing Page and Web Start mechanism.

Once launched by either one of the two mechanisms, the GUI applications encrypt the data sent over the Internet. Although port 80 is used, firewalls will not be able to read the content (payload) of the TCP/IP packets sent on this port.

For encryption and authentication, a SSH-2 key pair has to be created and the public key has to be uploaded to Eurex via the web portal in the Member Section under <https://membersection.deutsche-boerse.com/>

Please consult the T7 Admin-, Clearer-, and Trader-GUI installation manual for further details on SSH-2 key pair creation and upload.

If traffic of the participant is sent through local proxy servers, the proxy server's details need to be configured within the login screen of the GUI. Please consult the T7 GUI manual for further details on how to configure the GUI for Internet usage via local proxy servers.

For leased lines connections the local IP-address for GUI connections is expected to be within the assigned participant LAN.

Technical implementation can be done by placing a proxy server in the participant LAN, taking on one side the connections to the trading desks, and on the other side residing in the assigned participant LAN. Alternatively, Network Address Translation (NAT) protocols can be implemented in the trading participant's network to shield the in-house networks and translate them to addresses in the assigned participant LAN.

Access to the following servers is necessary to access the T7 GUI solution. This affects the setup of the network firewall from a customer point of view:

1. Access to the dedicated GUI landing page and the Java WebStart server behind is required to download the Java applet (JAR file).
2. Access to the T7 crypto proxy server (for Internet) or the T7 proxy server (for leased lines) is required to access Eurex via the Eurex Trader GUI and Eurex Admin GUI.

6.1.4.1 Access to the T7 GUI landing page EUREX T7

To initiate the Java Web Start process a state-of-the-art web browser needs to be started to access the dedicated GUI landing page, which can be reached by the URL addresses provided in the tables below.

Clicking on the link "Eurex Trader GUI" initiates the Java WebStart mechanism to download the GUI Java applet (JAR file) from the WebStart server. Java WebStart verifies if the current version of the GUI is already present in the local cache of the participant's client computer.

If the latest version has already been downloaded during a previous launch, the cached version is used with no download being necessary. If a newer version is available on the WebStart server, then it will be downloaded automatically and stored in the cache to be used in the future.

Browsing to the GUI landing page is based on TCP/IP on port 443 (80 still possible). The following addresses are used for Internet or leased line connections:

GUI landing page / T7 GUI Launcher

| Connection option | URL | IP addresses | Ports | Protocol |
|-------------------|---|---|-------|----------|
| Internet | https://t7gui.production.eurex.com https://t7gui.simulation.eurex.com https://t7gui.emergency.eurex.com | 193.29.90.182 193.29.90.183 193.29.90.181 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.eurex.com https://t7gui.simulation.vpn.eurex.com https://t7gui.emergency.vpn.eurex.com | 193.29.93.169 193.29.93.170 193.29.93.168 | 443 | TCP/IP |

Transferring the JAR file via Java Web Start is based on TCP/IP on port 80 or port 443 (SSL). To serve that purpose, two sets of servers are used: one for Internet and one for leased line connections.

The T7 GUI Launcher uses the same servers to download the GUI JARs, but accesses these only via https (443) and by fully qualified domain names (fqdn).

Java Web Start Server

| Connection option | Server | IP Addresses | Ports | Protocol |
|-------------------|---|---|-------|----------|
| Internet | t7gui.production.eurex.com/xeur t7gui.simulation.eurex.com/xeur t7gui.emergency.eurex.com/xeur | 193.29.90.182 193.29.90.183 193.29.90.181 | 443 | TCP/IP |

| Connection option | Server | IP Addresses | Ports | Protocol |
|-------------------|--|---|-------|----------|
| Leased line | t7gui.production.vpn.eurex.com/xeur t7gui.simulation.vpn.eurex.com/xeur t7gui.emergency.vpn.eurex.com/xeur | 193.29.93.169 193.29.93.170 193.29.93.168 | 443 | TCP/IP |

As the T7 Java Web Start server only has one common source IP subnet for both sides (lines), customers with dual connectivity to T7 should consider the use of a redundant gateway protocol such as Cisco's HSRP or VRRP functionality in the participant LAN for the IP gateway address to the above network, to ensure connectivity in the case of a participant router failure.

Access to the T7 proxy servers

Once the GUI application has been started within the local Java Virtual Machine, the following network communication between the client computer and the receiving Eurex proxy servers will be used for further communication:

| Env. | Connection option | IP addresses | IP subnets | Ports: Eurex Trader GUI | Ports: Eurex Admin GUI | Protocol |
|------------|----------------------|---------------|------------------|----------------------------------|---------------------------------|----------|
| Production | Internet | 193.29.90.203 | 193.29.90.192/27 | 80 | 80 | TCP/IP |
| | | 193.29.90.204 | | | | |
| | Leased line - side A | 193.29.91.225 | 193.29.91.224/28 | 8089 | 80 | TCP/IP |
| | Leased line - side B | 193.29.93.225 | 193.29.93.224/28 | | | |
| Simulation | Internet | 193.29.90.235 | 193.29.90.224/27 | 80 | 80 | TCP/IP |
| | | 193.29.90.236 | | | | |
| | Leased line - side A | 193.29.89.225 | 193.29.89.224/28 | 8089 | 80 | TCP/IP |
| | Leased line - side B | 193.29.95.225 | 193.29.95.224/28 | | | |

If a firewall is used, the ports above must be configured. For load balancing reasons the subnets with possible proxy IP addresses are listed. Potential firewalls should allow traffic to the specified subnets.

The following hostnames (fully qualified domain names, FQDN) must be resolvable to the IP addresses listed in the table:

| Connection option | CryptoProxy FQDN | IP Addresses |
|-------------------|--|--|
| Internet | guiproxyp1.eurexchange.com guiproxyp2.eurexchange.com guiproxys1.eurexchange.com guiproxys2.eurexchange.com | 193.29.90.203 193.29.90.204 193.29.90.235 193.29.90.236 |
| Leased line | guiproxyp1.vpn.eurexchange.com guiproxyp2.vpn.eurexchange.com guiproxys1.vpn.eurexchange.com guiproxys2.vpn.eurexchange.com | 193.29.91.225 193.29.93.225 193.29.89.225 193.29.95.225 |

6.1.4.2 Access to the T7 GUI landing page EEX

To initiate the Java WebStart process a state-of-the-art web browser needs to be started to access the dedicated GUI landing page, which can be reached by the URL addresses provided in the tables below.

Clicking on the link "T7 Trader GUI" initiates the Java WebStart mechanism to download the GUI Java applet (JAR file) from the WebStart server. Java WebStart verifies if the current version of the GUI is already present in the local cache of the participant's client computer.

If the latest version has already been downloaded during a previous launch, the cached version is used with no download being necessary. If a newer version is available on the WebStart server, then it will be downloaded automatically and stored in the cache to be used in the future.

Browsing to the GUI landing page is based on TCP/IP on port 80. The following addresses are used for Internet or leased line connections:

GUI landing page, EEX

| Connection option | URL | IP addresses | Ports | Protocol |
|-------------------|---|---|-------|----------|
| Internet | https://t7gui.production.eurex.com/xeee https://t7gui.simulation.eurex.com/xeee https://t7gui.emergency.eurex.com/xeee | 193.29.90.182 193.29.90.183 193.29.90.181 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.eurex.com/xeee https://t7gui.simulation.vpn.eurex.com/xeee https://t7gui.emergency.vpn.eurex.com/xeee | 193.29.93.169 193.29.93.170 193.29.93.168 | 443 | TCP/IP |

Transferring the JAR file via Java Web Start is based on TCP/IP on port 80 or port 443 (SSL). To serve that purpose, two sets of Java Web Start servers are used: one for Internet and one for leased line connections.

Java Web Start Server

| Connection option | Server | IP addresses | Ports | Protocol |
|-------------------|--|---|-------|----------|
| Internet | t7gui.production.eurex.com t7gui.simulation.eurex.com t7gui.emergency.eurex.com | 193.29.90.182 193.29.90.183 193.29.90.181 | 443 | TCP/IP |
| Leased line | t7gui.production.vpn.eurex.com t7gui.simulation.vpn.eurex.com t7gui.emergency.vpn.eurex.com | 193.29.93.169 193.29.93.170 193.29.93.168 | 443 | TCP/IP |

As the T7 Java Web Start server only has one common source IP subnet for both sides (lines), customers with dual connectivity to T7 should consider the use of a redundant gateway protocol such as Cisco's HSRP or VRRP functionality in the participant LAN for the IP gateway address to the above network, to ensure connectivity in the case of a participant router failure.

Access to the T7 proxy servers

Once the GUI application has been started within the local Java Virtual Machine, the following network communication between the client computer and the receiving Eurex proxy servers will be used for further communication:

| Env. | Connection option | IP addresses | IP subnets | Ports: Eurex Trader GUI | Ports: Eurex Admin GUI | Protocol |
|----------------------|----------------------|------------------|------------------|-------------------------|------------------------|----------|
| Production | Internet | 193.29.90.203 | 193.29.90.192/27 | 80 | 80 | TCP/IP |
| | | 193.29.90.204 | | | | |
| | Leased line - side A | 193.29.91.225 | 193.29.91.224/28 | 8089 | 80 | TCP/IP |
| Leased line - side B | 193.29.93.225 | 193.29.93.224/28 | | | | |
| Simulation | Internet | 193.29.90.235 | 193.29.90.224/27 | 80 | 80 | TCP/IP |
| | | 193.29.90.236 | | | | |
| | Leased line - side A | 193.29.89.225 | 193.29.89.224/28 | 8089 | 80 | TCP/IP |
| Leased line - side B | 193.29.95.225 | 193.29.95.224/28 | | | | |

If a firewall is used, the ports above must be configured. For load balancing reasons the subnets with possible proxy IP addresses are listed. Potential firewalls should allow traffic to the specified subnets.

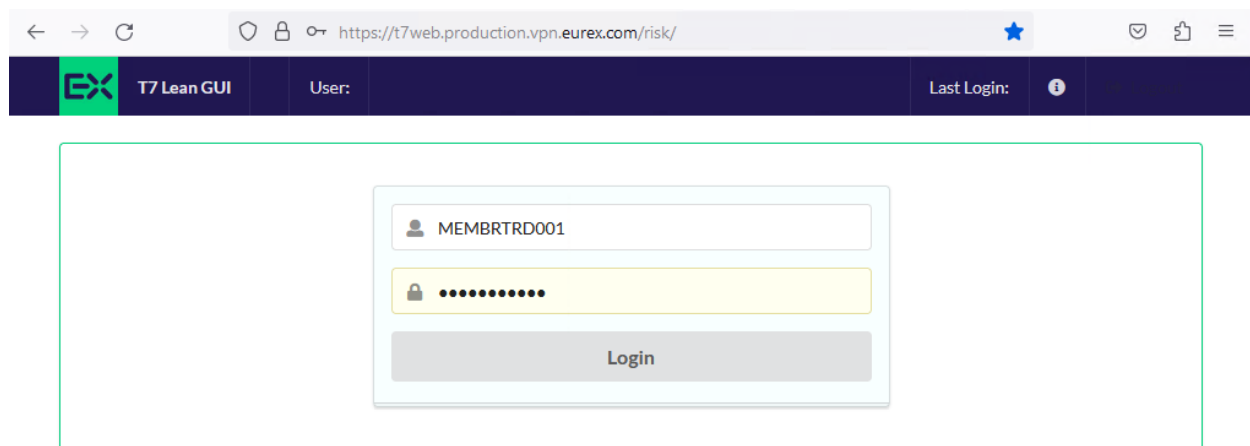
The following hostnames (fully qualified domain names, FQDN) must be resolvable to the IP addresses listed in the table:

| Connection option | CryptoProxy FQDN | IP Addresses |
|-------------------|--|---------------|
| Internet | guiproxyp1.eurexchange.com | 193.29.90.203 |
| | guiproxyp2.eurexchange.com | 193.29.90.204 |
| | guiproxys1.eurexchange.com | 193.29.90.235 |
| | guiproxys2.eurexchange.com | 193.29.90.236 |
| Leased line | guiproxyp1.vpn.eurexchange.com | 193.29.91.225 |
| | guiproxyp2.vpn.eurexchange.com | 193.29.93.225 |
| | guiproxys1.vpn.eurexchange.com | 193.29.89.225 |
| | guiproxys2.vpn.eurexchange.com | 193.29.95.225 |

6.1.5 T7 Web Risk Control GUI

The T7 Web Risk Control GUI is a T7 graphical user interface (GUI) running in a regular web browser and is intended as the first lightweight GUI in a series of browser-based GUIs collectively known as “T7 Web App”. Deutsche Börse plans to extend the offering of browser-based GUIs over time.

The T7 Web Risk Control allows immediate cancellation of orders and quotes in a market for a given trader ID or all trader IDs of a given BU-ID by the push of a button.



While the established versions of the T7 Trader-, Admin- and Clearer GUIs come as Java applications and require a certain maintenance overhead on the client computer (i.e., installing the required JRE, checking for updates of the Java GUI binary, etc.) the T7 Web Risk Control, as well as future members of the T7 Web App family, require nothing more than a modern web browser on the client computer.

The handling of client certificates is highly simplified for the new T7 Web Apps. Client certificates signed by the Deutsche Börse CA can be downloaded effortlessly from the DBAG Member Section at any time. These client certificates are usable for the T7 Web Risk Control instantly without any delay.

Please consult the T7 Web Risk Control Connectivity Guide for further details on SSH-2 key pair creation and upload.

The T7 Web App GUI family will be made available for the T7 Production, Simulation and Disaster Recovery environments and will be accessible via Internet and via Leased Line.

Please note for the initial launch of the T7 Web Risk Control GUI as the first available GUI, only access via Leased Line to the T7 Production environment is available. Other connectivity options will be added over time.

For all connectivity options, the creation and usage of client certificates signed by Deutsche Börse’s Certificate Authority (CA) is mandatory to establish and ensure an encrypted connection between the

participant and the exchange back end. The certificate standard is X.509v3 using the sha256RSA signature algorithm.

6.1.5.1 Access to the T7 Web Risk Control GUI

The T7 Web App GUI is accessed by pointing the browser at specific URLs. These URLs differ based on the type of connection (leased line vs. internet) and based on the environment (Production vs. Simulation). Any of these URLs can be placed in the bookmarks of the user's browser or placed as links on the desktop.

Please note For security and compatibility reasons, all users are required to connect only using the FQDN URIs below. IP addresses are listed for completeness and for potential firewall configuration on the client side.

T7 Web Risk Control GUI – currently Production and Leased Line access only

| Market | Environment | Type | URL / IP |
|--------|-------------|-------------|---|
| Eurex | Production | Leased Line | https://t7web.production.vpn.eurex.com/risk/ IP: 193.29.93.164, Port: 443 |

6.2 Eurex Exchange's T7 - Broadcast Interfaces

Due to the use of PIM Sparse Mode and any source multicast using IGMPv2 a rendezvous point for each multicast feed is required. The rendezvous points are as follows:

| Environment | Rendezvous point Service A | Rendezvous point Service B |
|-------------|----------------------------|----------------------------|
| Production | 193.29.91.252/32 | 193.29.91.253/32 |
| Simulation | 193.29.89.252/32 | 193.29.89.253/32 |

In addition to messages containing functional content, technical heartbeat messages (also called technical beacon messages) are sent out periodically on every multicast address. The purpose of the technical heartbeat message is to keep routing trees alive, i.e. this message prevents routers from dropping multicast packages. Eurex MDI sends the technical heartbeat messages on specific ports. The ports are listed in the table below.

| Environment | Service A - technical heartbeat | | Service B - technical heartbeat | |
|-------------|---------------------------------|-------|---------------------------------|-------|
| Production | Eurex T7, EEX | 59086 | Eurex T7, EEX | 59087 |
| Simulation | Eurex T7, EEX | 59586 | Eurex T7, EEX | 59587 |

6.2.1 Eurex T7 MDI (Market Data Interface)

The Eurex MDI provides netted price-level aggregated market data. It is a flexible, transparent, UDP based interface that disseminates market data from Eurex Exchange's T7 to participants over a multicast network. The messaging protocol used by Eurex MDI is fully compliant to the FIX protocol version 5.0 SP2 and the interface conforms to the FAST (FIX Adapted for Streaming) protocol version 1.2 principles for efficient bandwidth utilization.

The interface provides participants with the information in form of data feeds. The data feeds match to multicast groups, participants can join to receive market data for certain product groups.

Eurex MDI data feeds are distributed in a "live-live" concept by disseminating two services, A and B. Both services are identical in terms of the information provided, but utilize different multicast groups. Only one service (A or B) is transmitted per leased line connection. Each service (A or B) is linked to the transmitting leased line. Service A is available on side A and service B is available on side B. An automatic failover of the respective service in case of a line failure is not possible.

Due to the inherent unreliable nature of the delivery mechanism of the UDP protocol, packets may be lost in transmission, arrive out of order or may be duplicated. Participants are advised to subscribe to both services simultaneously on different leased lines to reduce the possibility of data loss.

6.2.1.1 MDI Details Eurex T7

The following multicast group ranges and ports are used:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: US-allowed products | Ports: US-restricted products |
|------------|------------------|--|--|----------------------------|-------------------------------|
| Production | Multicast groups | 224.0.50.64-65 224.0.50.67-74 224.0.29.72-76 | 224.0.50.192-193 224.0.50.195-202 224.0.30.72-76 | 59000 | 59032 |
| | Source networks | 193.29.91.192/28 | 193.29.91.208/28 | - | |
| Simulation | Multicast groups | 224.0.50.80-81 224.0.50.83-90 224.0.29.88-92 | 224.0.50.208-209 224.0.50.211-218 224.0.30.88-92 | 59500 | 59532 |
| | Source networks | 193.29.89.192/28 | 193.29.89.208/28 | - | |

6.2.1.2 MDI Details EEX

The following multicast groups and ports are used:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: US-allowed products | Ports: US-restricted products |
|------------|------------------|----------------------------|----------------------------|----------------------------|-------------------------------|
| Production | Multicast groups | 224.0.50.66 | 224.0.50.194 | 59000 | 59032 |
| | Source networks | 193.29.91.192/28 | 193.29.91.208/28 | - | |
| Simulation | Multicast groups | 224.0.50.82 | 224.0.50.210 | 59500 | 59532 |
| | Source networks | 193.29.89.192/28 | 193.29.89.208/28 | - | |

6.2.2 Eurex T7 EMDI (Enhanced Market Data Interface)

The Enhanced Market Data Interface provides un-netted price-level aggregated market data. Similar to the MDI, it is UDP based and disseminates market data from Exchange's T7 to participants over a multicast network.

As the un-netted market data consumes considerably more bandwidth, the bandwidth requirements for the EMDI are much higher than for the MDI. The required bandwidth depends primarily on the products market data must be delivered for.

Similar to the Eurex MDI, Eurex EMDI provides data feeds in a "live-live" concept by disseminating two services, A and B. Therefore, the same rules apply, as for MDI. Please note that in contrast to the MDI, the EMDI disseminates market data via service A for products configured on even partitions first and market data via service B for products on odd partitions first.

6.2.2.1 EMDI Details Eurex T7

The following multicast group ranges and ports are used:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: US-allowed products | Ports: US-restricted products |
|------------|---------------------|--|---|---|---|
| Production | Multicast groups | 224.0.50.2-9 224.0.50.12-63 224.0.29.2-63 | 224.0.50.130-137 224.0.50.140-191 224.0.30.2-63 | Snapshot: 59000 Incremental: 59001 | Snapshot: 59032 Incremental: 59033 |
| | Source networks | 193.29.91.0/27 | 193.29.91.32/27 | - | |
| Simulation | Multicast groups | 224.0.50.96-105 224.0.50.108-127 224.0.29.96 - 127 | 224.0.50.224-233 224.0.50.236-255 224.0.30.96 - 127 | Snapshot: 59500 Incremental: 59501 | Snapshot: 59532 Incremental: 59533 |
| | Source networks | 193.29.89.0/27 | 193.29.89.32/27 | - | |

6.2.2.2 EMDI Details EEX

The following multicast groups and ports are used:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: US-allowed products | Ports: US-restricted products |
|------------|---------------------|---|---|---|---|
| Production | Multicast groups | Snapshot: 224.0.50.10 Incremental: 224.0.50.11 | Snapshot: 224.0.50.138 Incremental: 224.0.50.139 | Snapshot: 59000 Incremental: 59001 | Snapshot: 59032 Incremental: 59033 |
| | Source networks | 193.29.91.0/27 | 193.29.91.32/27 | - | |
| Simulation | Multicast groups | Snapshot: 224.0.50.106 Incremental: 224.0.50.107 | Snapshot: 224.0.50.234 Incremental: 224.0.50.235 | Snapshot: 59500 Incremental: 59501 | Snapshot: 59532 Incremental: 59533 |
| | Source networks | 193.29.89.0/27 | 193.29.89.32/27 | - | |

For the highest degree of flexibility in subscribing market data and to enable an optimal bandwidth utilization, snapshot and incremental data is disseminated via different multicast groups.

EMDI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to MDI. For details see there.

Please note that the rendezvous points for the EMDI multicast feeds are identical to those for the MDI, as listed there.

6.2.3 Eurex T7 EOBI (Enhanced Order Book Interface)

The Enhanced Order Book Interface (EOBI) provides the entire visible order book, by publishing information on each individual order and quote side, along with executions and state information in real-time and in an un-netted manner. The EOBI interface is available for a selected group of Eurex benchmark Futures products, and provides an additional alternative to recipients of the Eurex Enhanced Market Data Interface (EMDI). In production the EOBI interface is available exclusively via 10 Gbit/s connections. In simulation EOBI will be offered not only via 10 Gbit/s connections but additionally via 1 Gbit/s connections, which allow access from non-proximity sites.

Similar to the Eurex T7 MDI, Eurex T7 EOBI provides data feeds in a “live-live” concept by disseminating two services, A and B. Therefore, the same rules apply, as for Eurex T7 MDI. Please note that in contrast to the Eurex T7 MDI, the Eurex T7 EOBI disseminates market data via service A for products configured on even partitions first and market data via service B for products on odd partitions first.

6.2.3.1 EOBI Details Eurex T7

The following multicast group ranges and ports are used for the EOBI:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: US-allowed products | Ports: US-restricted products |
|------------|---------------------|---|---|---|---|
| Production | Multicast groups | 224.0.114.32-63 224.0.114.144-149 224.0.114.152-159 224.0.29.128-191 | 224.0.114.64-95 224.0.114.160-165 224.0.114.168-175 224.0.30.128-191 | Snapshot: 59000 Incremental: 59001 | Snapshot 59032 Incremental: 59033 |
| | Source networks | 193.29.88.64/27 | 193.29.88.96/27 | | |
| Simulation | Multicast groups | 224.0.114.96-107 224.0.114.110-111 224.0.114.176-191 | 224.0.114.112-123 224.0.114.126-127 224.0.114.192-207 | Snapshot: 59500 Incremental: 59501 | Snapshot: 59532 Incremental: 59533 |
| | Source networks | 193.29.89.0/27 | 193.29.89.32/27 | | |

For the highest degree of flexibility in subscribing market data and to enable an optimal bandwidth utilization, snapshot and incremental data is disseminated via different multicast groups. EOBI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to MDI. For details see chapter 6.2.

Due to the internal configuration of EOBI, market data can originate from one of two source networks. The dissemination of EOBI market data for a particular product will only originate from one of the source networks and will remain constant throughout the trading day

Please note that the rendezvous points for the EOBI multicast feeds are identical to those for the MDI, as listed there.

6.2.3.2 EOBI Details EEX

The following multicast group ranges and ports are used for the EOBI:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: US-allowed products | Ports: US-restricted products |
|------------|------------------|----------------------------|----------------------------|---------------------------------------|---------------------------------------|
| Production | Multicast groups | 224.0.114.150-151 | 224.0.114.166-167 | Snapshot: 59000 Incremental: 59001 | Snapshot: 59032 Incremental: 59033 |
| | Source networks | 193.29.88.64/27 | 193.29.88.96/27 | | |
| Simulation | Multicast groups | 224.0.114.108-109 | 224.0.114.124-125 | Snapshot: 59500 Incremental: 59501 | Snapshot: 59532 Incremental: 59533 |
| | Source networks | 193.29.89.0/27 | 193.29.89.32/27 | | |

For the highest degree of flexibility in subscribing market data and to enable an optimal bandwidth utilization, snapshot and incremental data is disseminated via different multicast groups. EOBI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to MDI. For details see chapter 6.2.

Due to the internal configuration of EOBI, market data can originate from one of two source networks. The dissemination of EOBI market data for a particular product will only originate from one of the source networks and will remain constant throughout the trading day

Please note that the rendezvous points for the EOBI multicast feeds are identical to those for the MDI, as listed there.

6.2.4 Eurex T7 EMDS (Extended Market Data Service)

The Extended Market Data Service provides Ticker data, settlement prices and intraday open interest information. Similar to the EMDI and MDI, it is UDP based and disseminates the respective data to participants over a multicast network.

The settlement price and open interest information is disseminated in three separate multicast groups whereby each stream receives a separate multicast address.

Similar to the MDI and EMDI, the Extended Market Data Service provides data feeds in a “live-live” concept by disseminating two services, A and B. Therefore, the same rules apply, as for MDI and EMDI.

6.2.4.1 EMDS Details Eurex T7

The following multicast groups and ports are used for the Extended Market Data Service:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: Heartbeat | Ports: US-allowed products | Ports: US-restricted products |
|------------|--|----------------------------|----------------------------|------------------|----------------------------|-------------------------------|
| Production | Multicast group: Ticker Feed | 224.0.50.75 | 224.0.50.203 | 50001 | 59000 | 59032 |
| | Multicast group: Settlement prices | 224.0.50.77 | 224.0.50.205 | - | | |
| | Multicast group: Intraday open Interest data | 224.0.50.78 | 224.0.50.206 | - | | |
| | Multicast group: Eurex T7 trades | 224.0.50.79 | 224.0.50.207 | - | Replay only: 59001 | Replay only: 59033 |
| | Source networks | 193.29.91.192/28 | 193.29.91.208/28 | | | |

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports: Heartbeat | Ports: US-allowed products | Ports: US-restricted products |
|------------|--|----------------------------|----------------------------|------------------|----------------------------|-------------------------------|
| Simulation | Multicast group: Ticker Feed | 224.0.50.91 | 224.0.50.219 | 50001 | 59500 | 59532 |
| | Multicast group: Settlement prices | 224.0.50.93 | 224.0.50.221 | - | | |
| | Multicast group: Intraday open Interest data | 224.0.50.94 | 224.0.50.222 | - | | |
| | Multicast group: Eurex T7 trades | 224.0.50.95 | 224.0.50.223 | - | Replay only: 59501 | Replay only: 59533 |
| | Source networks | 193.29.89.192/28 | 193.29.89.208/28 | | | |

Please note that the rendezvous points for the Extended Market Data Service multicast feeds are identical to those for the MDI, as listed in there.

Eurex EMDS is not available for the EEX market

6.2.5 Eurex T7 RDI (Reference Data Interface)

Eurex Exchange's T7 offers an interface dedicated to reference data, the Eurex RDI. The Eurex RDI provides reference data for instruments that are available for trading on T7 and delivers data on a product and instrument level. A unique identifier references every tradable object. In addition, the data delivered contains the technical configuration, e.g. multicast group and port combinations for both market data interfaces for all products and instruments.

Please note: The multicast group (address) and port combinations per product must be processed every day, as this assignment is subject to change on a daily basis.

The Eurex RDI delivers reference data in message format. Similar to the Eurex EMDI, the interface is multicast based. As the Eurex MDI and Eurex EMDI, the Eurex RDI provides data feeds in a "live-live" concept by disseminating two services, A and B. Therefore, the same rules apply, as for Eurex MDI and Eurex EMDI.

Multicast groups and ports for the reference data feeds do not change during trading hours.

RDI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to MDI. For details see there.

Please note that the rendezvous points for the RDI multicast feeds are identical to those for the MDI, as listed in there.

6.2.5.1 RDI Details Eurex T7

The following multicast groups and ports are used:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports |
|------------|------------------------------------|----------------------------|----------------------------|-------|
| Production | Multicast groups: Snapshot data | 224.0.50.0 | 224.0.50.128 | 59098 |
| | Multicast groups: Incremental data | 224.0.50.1 | 224.0.50.129 | 59099 |
| | Source networks | 193.29.91.192/28 | 193.29.91.208/28 | - |
| Simulation | Multicast groups: Snapshot data | 224.0.50.96 | 224.0.50.224 | 59598 |
| | Multicast groups: Incremental data | 224.0.50.97 | 224.0.50.225 | 59599 |
| | Source networks | 193.29.89.192/28 | 193.29.89.208/28 | - |

6.2.5.2 RDI Details EEX

The following multicast groups and ports are used:

| Env. | Description | Multicast groups Service A | Multicast groups Service B | Ports |
|------------|---------------------------------------|-------------------------------|-------------------------------|-------|
| Production | Multicast groups: Snapshot data | 224.0.29.0 | 224.0.30.0 | 59098 |
| | Multicast groups: Incremental data | 224.0.29.1 | 224.0.30.1 | 59099 |
| | Source networks | 193.29.91.192/28 | 193.29.91.208/28 | - |
| Simulation | Multicast groups: Snapshot data | 224.0.29.96 | 224.0.30.96 | 59598 |
| | Multicast groups: Incremental data | 224.0.29.97 | 224.0.30.97 | 59599 |
| | Source networks | 193.29.89.192/28 | 193.29.89.208/28 | - |

6.3 Eurex Clearing Interfaces

The following chapter contains the relevant information regarding ports and IP addresses for the Eurex Clearing interfaces.

- The **Eurex Clearing FIXML Interface** provides a highly flexible, standards-compliant and cost-effective interface that allows Eurex participants to perform post-trade modifications and allows Eurex Clearing members to perform their clearing responsibilities.
- The **Eurex Clearing FpML Interface** provides EurexOTC Clear participants with a highly flexible way of entering and modifying their EurexOTC Clear trades.
- The **EurexOTC Clear Margin Calculator API** allows the members to assess the impact of simulated trades on their margin requirement for EurexOTC Clear.
- The **C7 Clearing GUI**, the **EurexOTC Clear GUI** and the **Prisma Margin Calculator GUI** allow access to the respective services offered by Eurex Clearing.
- The **Trade Entry API** allows OTC flow providers to connect to the OTC systems.

To access one of these interfaces, a certificate needs to be generated and its public key needs to be uploaded into the Member Section of Eurex Clearing at <https://membersection.deutsche-boerse.com/>. Please refer to the documentation of the corresponding interface about instructions for the certificate generation procedure. The private key of the generated certificate needs then to be used by the corresponding application.

Participants with dual leased line connectivity to Deutsche Börse will experience asymmetrical routing on the Eurex Clearing interfaces. See chapter 3.3 for details.

Please note: to access the WebSphere MQ infrastructure of the Eurex Clearing FIXML Interface, or Eurex Clearing FpML Interface, a z/OS channel is required. Please contact your TKAM for further details.

6.3.1 Eurex Clearing FIXML Interface

The following IP addresses and ports must be used for the connection to the Eurex Clearing FIXML Interface:

| Environment | IP addresses | IP subnets | Ports | Protocol |
|-------------|----------------|-----------------|-------|----------|
| Production | 90.162.253.100 | 90.162.253.0/24 | 10070 | TCP/IP |
| Simulation | 90.162.253.101 | 90.162.253.0/24 | 10170 | TCP/IP |

The Eurex Clearing FIXML Interface uses server certificates signed by a trusted Certificate Authority (CA). The public keys of the server certificates must be downloaded once from the Eurex website <https://www.eurex.com/ec-en/support/initiatives/c7-releases>

The certificates will be signed by the DigiCert certification authority (CA). The root and intermediate certificates of the CA are available for download on their official website www.digicert.com

6.3.2 Trade Entry API

The following IP addresses and ports must be used for the connection to the Trade Entry API:

| Environment | IP addresses | IP subnets | Ports | Protocol |
|-------------|----------------|-----------------|-------|----------|
| Production | 90.162.253.112 | 90.162.253.0/24 | 18475 | TCP/IP |
| Simulation | 90.162.253.113 | 90.162.253.0/24 | 18575 | TCP/IP |

The Trade Entry API uses server certificates signed by a trusted Certificate Authority (CA). The public keys of the server certificates must be downloaded once from the Eurex website:

<https://www.eurex.com/ec-en/support/initiatives/otc-clear-releases>

The certificates will be signed by the DigiCert certification authority (CA). The root and intermediate certificates of the CA are available for download on their official website www.digicert.com

6.3.3 Eurex Clearing FpML Interface

The following IP addresses and ports must be used for the connection to the Eurex Clearing FpML Interface:

| Environment | IP addresses | IP subnets | Ports | Protocol |
|-------------|----------------|-----------------|-------|----------|
| Production | 90.162.253.110 | 90.162.253.0/24 | 18475 | TCP/IP |
| Simulation | 90.162.253.111 | 90.162.253.0/24 | 18575 | TCP/IP |

The Eurex Clearing FpML Interface uses server certificates signed by a trusted Certificate Authority (CA). The public keys of the server certificates must be downloaded once from the Member Section of the Eurex Clearing website <https://membersection.deutsche-boerse.com/>

The certificates will be signed by the Digicert certification authority (CA). The root and intermediate certificates of the CA are available for download on their official website www.digicert.com

6.3.4 EurexOTC Clear Margin Calculator API

The following IP addresses and ports must be used for the connection to the EurexOTC Clear Margin Calculator API:

| Environment | IP addresses | IP subnets | Ports | Protocol |
|-------------|----------------|-----------------|-------|----------|
| Production | 90.164.253.110 | 90.164.253.0/24 | 18475 | TCP/IP |
| Simulation | 90.164.253.111 | 90.164.253.0/24 | 18575 | TCP/IP |

The OTC Clear Margin Calculator API uses server certificates signed by a trusted Certificate Authority (CA). The public keys of the server certificates must be downloaded once from the Member Section of the Eurex Clearing website <https://membersection.deutsche-boerse.com/>

The certificates will be signed by the Digicert certification authority (CA). The root and intermediate certificates of the CA are available for download on their official website www.digicert.com

6.3.5 Eurex Clearing GUIs

To access the Eurex Clearing GUIs, a state-of-the-art web-browser is needed.

Access to the Eurex Clearing GUIs is possible through an internet connection or through a leased line connection. Accessing the Eurex Clearing GUIs using leased line requires a GUI Channel. Please refer to chapter 4.3 for further details about a GUI Channel.

To access the C7 Clearing GUI, EurexOTC Clear GUI or the Prisma Margin Calculator GUI, a client certificate needs to be requested.

For full details on the certificate request process please see the Eurex Clearing document “Clearing Web GUI Access Guide”, which is available for download on the Eurex Clearing website at:

<https://www.eurex.com/ec-en/support/initiatives/c7-releases>

6.3.5.1 C7 Clearing GUI

To access the C7 Clearing GUI a client certificate needs to be requested.

For full details on the certificate request process please see the Eurex Clearing document “Clearing Web GUI Access Guide”, which is available for download on the Eurex Clearing website at:

<https://www.eurex.com/ec-en/support/initiatives/c7-releases>

The following table shows the connection details for connecting to the C7 Clearing GUI via internet:

| Environment | URL | Ports |
|-------------|---|----------|
| Production | https://production.eurexclearing.com:8443/C7_GUI/ | 8443/tcp |
| Simulation | https://simulation.eurexclearing.com:9443/C7_GUI/ | 9443/tcp |

The following table shows the connection details for connecting to the C7 Clearing GUI via leased line:

| Environment | URL | IP Address | Ports |
|-------------|---|---------------|----------|
| Production | https://production.vpn.eurexclearing.com:8443/C7_GUI/ | 193.29.93.171 | 8443/tcp |
| Simulation | https://simulation.vpn.eurexclearing.com:9443/C7_GUI/ | 193.29.93.172 | 9443/tcp |

6.3.5.2 EurexOTC Clear GUI

To access the EurexOTC Clear GUI a client certificate needs to be requested.

For full details on the certificate request process please see the Eurex Clearing document “Clearing Web GUI Access Guide”, which is available for download on the Eurex Clearing website at:

<https://www.eurex.com/ec-en/support/initiatives/otc-clear-releases>

The following table shows the connection details for connecting to the EurexOTC Clear GUI via internet:

| Environment | URL | Ports |
|-------------|---|----------|
| Production | https://production.eurexclearing.com:8443/OTC_GUI/ | 8443/tcp |
| Simulation | https://simulation.eurexclearing.com:9443/OTC_GUI/ | 9443/tcp |

The following table shows the connection details for connecting to the EurexOTC Clear GUI via leased line:

| Environment | URL | IP Address | Ports |
|-------------|---|---------------|----------|
| Production | https://production.vpn.eurexclearing.com:8443/OTC_GUI/ | 193.29.93.171 | 8443/tcp |
| Simulation | https://simulation.vpn.eurexclearing.com:9443/OTC_GUI/ | 193.29.93.172 | 9443/tcp |

6.3.5.3 Prisma Margin Calculator GUI

To access the Prisma Margin Calculator GUI a client certificate needs to be requested.

For full details on the certificate request process please see the Eurex Clearing document “Clearing Web GUI Access Guide”, which is available for download on the Eurex Clearing website at:

<https://www.eurex.com/ec-en/support/initiatives/otc-clear-releases>

The following table shows the connection details for connecting to the Prisma Margin Calculator GUI via internet:

| Environment | URL | Ports |
|-------------|---|----------|
| Production | https://production.eurexclearing.com:8443/Margin_Calculator/ | 8443/tcp |
| Simulation | https://simulation.eurexclearing.com:9443/Margin_Calculator/ | 9443/tcp |

The following table shows the connection details for connecting to the Prisma Margin Calculator GUI via leased line:

| Environment | URL | IP Address | Ports |
|-------------|---|---------------|----------|
| Production | https://production.vpn.eurexclearing.com:8443/Margin_Calculator/ | 193.29.93.171 | 8443/tcp |
| Simulation | https://simulation.vpn.eurexclearing.com:9443/Margin_Calculator/ | 193.29.93.172 | 9443/tcp |

7. Common Report Engine

The Common Report Engine is the sole source for end-of day trading reports and files.

The Common Report Engine is an FTP server that can be accessed using the Secure File Transfer Protocol (SFTP) from the SSH-suite. Access to the Common Report Engine is either possible via leased lines or via the Internet (Native Internet Access).

A connection to the Common Report Engine can be established with the following parameters:

Instance 1: Eurex Clearing's C7

Eurex Clearing's PRISMA

EurexOTC Clear

CCP

T7 cash markets including Xetra (XETR + Börse Frankfurt) and PEX

T7 derivatives markets including Eurex trading and EEX

Instance 2: Regulatory Hub

Eurex Repo

Buy-In Agent

| Instance | Leased Line IP | | Internet IP | Port | |
|----------|----------------|--------------|---------------|--------|---------|
| | Side A | Side B | | Public | Private |
| 1 | 193.29.90.67 | 193.29.90.99 | 193.29.90.132 | 2221 | 2222 |
| 2 | | | | 2231 | 2232 |

Leased lines connecting to Access Points in Singapore and Hong Kong as well as iAccess connections do not provide connectivity to the Common Report Engine. Native Internet access should be used instead.

Please note that the bandwidth on a leased line available for the Common Report Engine is determined by the configured MIC itself.

8. Common Upload Engine

The Common Upload Engine (CUE) allows admitted participants of the DBAG Group to upload participant data for dedicated services provided by DBAG Group.

Participants can automate the upload of data files to the CUE via secure transfer protocol (SFTP) and must provide the public part of a SSH key pair via the DBAG Member Section to participate. The public key is provided to the CUE infrastructure after the key upload and validation.

Depending on the service used, participants must connect to the service in a given time window and upload files in a predefined format.

Communication with the CUE is based on OpenSSH. The OpenSSH server authenticates users using the standard methods supported by the SSH protocol (<https://www.openssh.com/specs.html>).

For more information on accessing the Common Upload Engine, please refer to the Common Upload Engine User Guide on the Xetra and Eurex websites

The CUE is divided into Instances.

Instance 1 gives upload access to files of the following service:

- LSOC

Instance 2 gives upload access to files of the following service:

- Regulatory Reporting Eurex and FWB (non-MIFIR reporting, short code and algoID upload)

| Instance | Leased Line IP | | Internet IP | Port |
|----------|----------------|---------------|---------------|------|
| | Side A | Side B | | |
| 1 | 193.29.90.70 | 193.29.90.102 | t.b.a. | 2251 |
| 2 | 193.29.90.88 | 193.29.90.119 | 193.29.90.158 | 2261 |

9. Eurex Repo's F7 Interfaces

Both, the browser-based GUI and the F7 API can connect to Eurex Repo's F7 system either via leased line or via Internet.

In either case client authentication will be done by using x.509 certificates. The certificate will be used to encrypt all data transmitted between the browser-based GUI or any third-party application.

Certificates need to be created according to the "Eurex Repo F7 Connectivity Guide" manual. Once created the public key of the certificate needs to be uploaded to the DBAG member section at <https://membersection.deutsche-boerse.com/>

Participants with dual leased line connectivity to Deutsche Börse will experience asymmetrical routing on the Eurex Repo interfaces. See chapter 3.3 for details.

9.1 Eurex Repo's F7 Trading GUI

Eurex Repo's F7 GUI can be accessed via links or URLs. These URLs differ based on the type of connection (Leased line vs. Internet) and based on the environment (Production vs. Simulation).

Any of these four URLs can be placed in the bookmarks of the user's browser or placed as links on the desktop.

| Environment | Type | URL |
|---------------------|-------------|--|
| Simulation | Leased Line | https://simulation.vpn.eurexrepo.com:9443/TRADING_GUI |
| | Internet | https://simulation.eurexrepo.com:9443/TRADING_GUI |
| Production | Leased Line | https://production.vpn.eurexrepo.com:8443/TRADING_GUI |
| | Internet | https://production.eurexrepo.com:8443/TRADING_GUI |
| Advanced Simulation | Leased Line | https://advsimulation.vpn.eurexrepo.com:8443/TRADING_GUI |
| | Internet | https://advsimulation.eurexrepo.com:8443/TRADING_GUI |

9.2 Eurex Repo's F7 API

The F7 API connection gateways are accessed via URLs. These URLs addresses differ based on the type of connection (Leased line vs. Internet) and based on the environment (Production vs. Simulation).

| Environment | Type | IP Address | Port |
|-------------|-------------|--|-------|
| Simulation | Leased Line | amqps://simu-f7-api.vpn.eurexrepo.com 193.29.95.217 | 11575 |
| | Internet | amqps://simu-f7-api.eurexrepo.com | 11575 |

| Environment | Type | IP Address | Port |
|---------------------|-------------|---|-------|
| | | 193.29.90.166 | |
| Production | Leased Line | amqps://prod-f7-api.vpn.eurexrepo.com 193.29.95.218 | 11475 |
| | Internet | amqps://prod-f7-api.eurexrepo.com 193.29.90.167 | 11475 |
| Advanced Simulation | Leased Line | amqps://advsimu-f7-api.vpn.eurexrepo.com 193.29.95.220 | 11975 |
| | Internet | amqps://advsimu-f7-api.eurexrepo.com 193.29.90.169 | 11975 |

9.3 Eurex Repo's F7 FIX Interface

The F7 FIX gateways are accessed via URLs. These URLs addresses differ based on the type of connection (Leased line vs. Internet) and based on the environment (Production vs. Simulation).

Please note that the same IP address is used in multiple environments.

| Environment | Type | IP Address | Port |
|---------------------|-------------|---|-------|
| Simulation | Leased Line | simu-f7-fix.vpn.eurexrepo.com 193.29.95.222 | 11577 |
| | Internet | simu-f7-fix.eurexrepo.com 193.29.90.177 | 11577 |
| Production | Leased Line | prod-f7-fix.vpn.eurexrepo.com 193.29.95.222 | 11477 |
| | Internet | prod-f7fix.eurexrepo.com 193.29.90.177 | 11477 |
| Advanced Simulation | Leased Line | advsimu-f7-fix.vpn.eurexrepo.com 193.29.95.222 | 11977 |
| | Internet | advsimu-f7-fix.eurexrepo.com 193.29.90.177 | 11977 |

10. Buy-In Agent Interfaces

To establish a secure connection to the Buy-In Agent system, SSL certificates (x.509) signed by Deutsche Börse's Certificate Authority (CA) are used. Certificate authentication is required for GUI and API and via Internet and Leased Line connections. Please see the manual "Buy-In Agent Connectivity Guide" when logged into the web portal in the Member Section under Technical Connection – "Buy-In agent Account" – in the support box (e.g. via <https://membersection.deutsche-boerse.com/>)

10.1 Buy-In Agent Trading GUI

The Buy-In Agent GUI can be accessed via URLs. These URLs differ based on the type of connection (Leased line vs. Internet) and based on the environment (Production vs. Simulation). Any of these four URLs can be placed in the bookmarks of the user's browser or placed as links on the desktop.

| Environment | Type | URL / IP | Port |
|-------------|-------------|--|------|
| Simulation | Leased Line | https://simulation.vpn.buyinagent.com:5443/BUYINAGENT_GUI 193.29.88.227 | 5443 |
| | Internet | https://simulation.buyinagent.com:5443/BUYINAGENT_GUI 193.29.90.187 | 5443 |
| Production | Leased Line | https://production.vpn.buyinagent.com:4443/BUYINAGENT_GUI 193.29.88.225 | 4443 |
| | Internet | https://production.buyinagent.com:4443/BUYINAGENT_GUI 193.29.90.185 | 4443 |

10.2 Buy-In Agent API

The Buy-In Agent API connection gateways are accessed via URLs. These URLs addresses differ based on the type of connection (Leased line vs. Internet) and based on the environment (Production vs. Simulation).

| Environment | Type | IP Address | Port |
|-------------|-------------|--|-------|
| Simulation | Leased Line | amqps://simu-api.vpn.buyinagent.com 193.29.88.226 | 10575 |
| | Internet | amqps://simu-api.buyinagent.com 193.29.90.186 | 10575 |
| Production | Leased Line | amqps://prod-api.vpn.buyinagent.com 193.29.88.224 | 10475 |
| | Internet | amqps://prod-api.buyinagent.com 193.29.90.184 | 10475 |

11. Cash T7 Interfaces

11.1 Cash T7 Transaction Interfaces

11.1.1 Cash T7 ETI (Enhanced Trading Interface)

Cash ETI is an asynchronous message-based interface. A connection between participants and the respective T7 backend is established via a TCP/IP connection. The interface is session-oriented. A session is established between the participants' machine and a Cash ETI gateway. The gateway types available are partition specific (PS) and low frequency (LF).

The PS gateways allow routing only to a specific partition. Sessions may login to only one partition specific gateway at a time and have to specify the partition Id in their initial connection request.

Low frequency gateways allow routing to all partitions. A full list of the IP addresses for the active/standby PS gateways and the LF trading gateways for the respective T7 instance are provided below.

Please note that PS gateways are available for Xetra T7 (XETR) and Vienna (XVIE), whereas Börse Frankfurt T7 and all other Partner Exchanges offer access via low-frequency gateways only.

The LF trading gateways are marketplace specific and therefore gain access to the respective exchange. The specific gateway assigned to the individual markets must be used (see chapter 11.1.1.2 for more details)

The Cash T7 gateway infrastructure is built redundantly, as indicated in the figure below. A set of gateways including low frequency trading gateways for low frequency (LF) sessions and partition specific gateways for high frequency (HF) sessions primarily attached to one line connection of a participant. A redundancy link between side A and side B ensures network failover for redundant two leased line installations.

A redundancy link between side A and side B exists to ensure network failover for redundant two leased line installations and guarantees that all gateways are reachable via a single line in case of a failure. The redundancy link introduces additional latency of more than 50 μ s and should therefore be actively used in emergency situations only.

For this reason, participants are advised to order a redundant leased line setup (connection option with two leased lines). If one leased line connection fails, the other connection gateway and the corresponding set of LF and PS gateways can still be accessed.

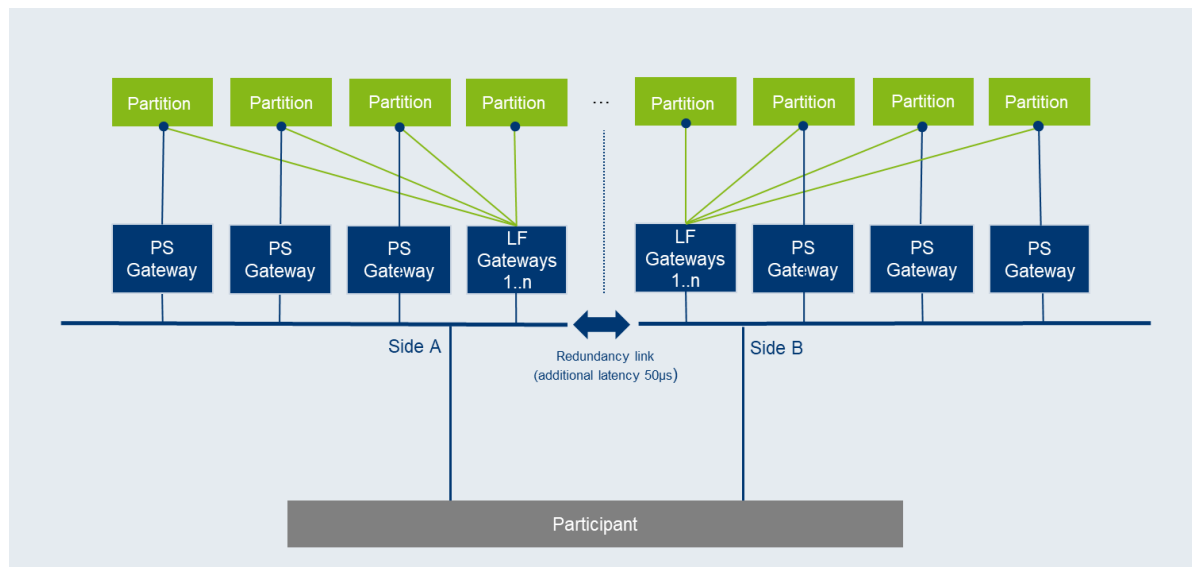


Figure 15: Cash T7 ETI gateway infrastructure

11.1.1.1 Cash T7 ETI – Transport Layer Security

ETI provides an additional connection option for ETI LF sessions and provides transport layer security (payload encryption) via a separate listen port. The payload encryption is implemented via OpenSSL, supporting both TLS 1.2 and TLS 1.3 (with restricted cipher-suites), ensuring that the non-fully controlled connections to the ETI Gateways cannot be compromised by a third party.

The following cypher suites are supported by ETI:

TLS 1.2

- TLS_ECDHE_RSA_WITH_AES_256_GCM_SHA384
- TLS_ECDHE_RSA_WITH_AES_256_CBC_SHA384 (support will be removed with T7 R12.0)
- TLS_ECDHE_RSA_WITH_AES_128_GCM_SHA256
- TLS_ECDHE_RSA_WITH_AES_128_CBC_SHA256 (support will be removed with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_GCM_SHA384 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_CCM (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_GCM_SHA256 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_CCM (support will be added with T7 R12.0)

TLS 1.3

- TLS_AES_256_GCM_SHA384
- TLS_AES_128_GCM_SHA256

LF sessions outside of the Equinix FR2 co-location facility always need to make use of payload encryption. For LF sessions inside the Equinix FR2 co-location facility, the use of payload encryption is optional.

11.1.1.2 Cash T7 ETI - Details for Xetra T7

| Env. | Gateway type | IP subnets | | Ports | Ports-encrypted |
|------------|-----------------------------------|-------------------|-------------------|-------|-----------------|
| | | Side A | Side B | | |
| Production | LF Trading Gateways* ¹ | 185.102.253.0/27 | 185.102.253.32/27 | 19006 | 19047 |
| | PS Trading Gateways | 185.102.253.64/27 | 185.102.253.96/27 | 19043 | N/A |
| Simulation | LF Trading Gateways* ¹ | 193.29.94.64/27 | 193.29.94.96/27 | 19506 | 19547 |
| | PS Trading Gateways | 193.29.94.128/27 | 193.29.94.160/27 | 19543 | N/A |

*¹ = Access to Partner Exchanges (except for XVIE, see below) is provided via low-frequency gateways only. The low-frequency gateways are marketplace specific and therefore only offer access to the Deutsche Börse Cash Market (MIC:XETR)

IP addresses of the Xetra T7 ETI gateways are listed in the table below. The FQDNs are to be used to access the ETI gateways on encrypted ports. The designated active and standby gateways are also indicated.

| Env. | Gateway # | Gateway type | Participant connection | IP address / FQDN |
|-----------------------|------------------------|--------------------|------------------------|---|
| Production | L52X | LF trading Gateway | Side A | 185.102.253.1 / etilf01a.production.vpn.xetra.com |
| | L54X | LF Trading Gateway | Side A | 185.102.253.2 / etilf02a.production.vpn.xetra.com |
| | Partition 50 (active) | PS Trading Gateway | Side A | 185.102.253.70 |
| | Partition 51 (standby) | PS Trading Gateway | Side A | 185.102.253.71 |
| | Partition 52 (active) | PS Trading Gateway | Side A | 185.102.253.72 |
| | Partition 53 (standby) | PS Trading Gateway | Side A | 185.102.253.73 |
| | Partition 54 (active) | PS Trading Gateway | Side A | 185.102.253.74 |
| | Partition 55 (standby) | PS Trading Gateway | Side A | 185.102.253.75 |
| | Partition 56 (active) | PS Trading Gateway | Side A | 185.102.253.76 |
| | Partition 57 (standby) | PS Trading Gateway | Side A | 185.102.253.77 |
| | Partition 58 (active) | PS Trading Gateway | Side A | 185.102.253.78 |
| | Partition 59 (standby) | PS Trading Gateway | Side A | 185.102.253.79 |
| Partition 60 (active) | PS Trading Gateway | Side A | 185.102.253.80 | |

| | | | | |
|-------------------|------------------------|--------------------|--------|--|
| Production | L51X | LF Trading Gateway | Side B | 185.102.253.033 / etilf01b.production.vpn.xetra.com |
| | L53X | LF Trading Gateway | Side B | 185.102.253.034 / etilf02b.production.vpn.xetra.com |
| | Partition 50 (standby) | PS Trading Gateway | Side B | 185.102.253.110 |
| | Partition 51 (active) | PS Trading Gateway | Side B | 185.102.253.111 |
| | Partition 52 (standby) | PS Trading Gateway | Side B | 185.102.253.112 |
| | Partition 53 (active) | PS Trading Gateway | Side B | 185.102.253.113 |
| | Partition 54 (standby) | PS Trading Gateway | Side B | 185.102.253.114 |
| | Partition 55 (active) | PS Trading Gateway | Side B | 185.102.253.115 |
| | Partition 56 (standby) | PS Trading Gateway | Side B | 185.102.253.116 |
| | Partition 57 (active) | PS Trading Gateway | Side B | 185.102.253.117 |
| | Partition 58 (standby) | PS Trading Gateway | Side B | 185.102.253.118 |
| | Partition 59 (active) | PS Trading Gateway | Side B | 185.102.253.119 |
| | Partition 60 (standby) | PS Trading Gateway | Side B | 185.102.253.120 |

| | | | | |
|-------------------|------------------------|--------------------|--------|---|
| Simulation | Partition 50 (active) | PS Trading Gateway | Side A | 193.29.94.130 |
| | Partition 51 (active) | PS Trading Gateway | Side A | 193.29.94.129 |
| | Partition 52 (active) | PS Trading Gateway | Side A | 193.29.94.131 |
| | Partition 53 (active) | PS Trading Gateway | Side A | 193.29.94.132 |
| | Partition 54 (active) | PS Trading Gateway | Side A | 193.29.94.133 |
| | L32X | LF Trading Gateway | Side A | 193.29.94.65 / etilf01a.simulation.vpn.xetra.com |
| | Partition 50 (standby) | PS Trading Gateway | Side B | 193.29.94.162 |
| | Partition 51 (standby) | PS Trading Gateway | Side B | 193.29.94.161 |
| | Partition 52 (standby) | PS Trading Gateway | Side B | 193.29.94.163 |
| | Partition 53 (standby) | PS Trading Gateway | Side B | 193.29.94.164 |
| | Partition 54 (standby) | PS Trading Gateway | Side B | 193.29.94.165 |
| | L31X | LF Trading Gateway | Side B | 193.29.94.97 / etilf01b.simulation.vpn.xetra.com |

Please Note: "active" / "standby" represents the normal mode of operation for the individual partition specific gateways. In the case of a gateway failure, the operation mode of the individual gateways may change.

11.1.1.3 Cash T7 ETI - Details for Partner Exchanges

Partition Specific Gateways are available for the XVIE partner exchange only.

| Env. | Gateway type | IP subnets | | Ports | Protocol |
|-------------------|---------------------|------------------|------------------|-------|----------|
| | | Side A | Side B | | |
| Production | PS Trading Gateways | 193.29.92.144/29 | 193.29.92.152/29 | 19043 | TCP/IP |
| Simulation | PS Trading Gateways | 193.29.92.192/29 | 193.29.92.200/29 | 19543 | TCP/IP |

IP addresses of the Partition Specific Gateways for XVIE are listed in the table below:

| Env. | Gateway # | Gateway type | Participant connection | IP address |
|-------------------|------------------------|--------------------|------------------------|---------------|
| Production | Partition 81 (active) | PS Trading Gateway | Side B | 193.29.92.153 |
| | Partition 81 (standby) | PS Trading Gateway | Side A | 193.29.92.145 |
| Simulation | Partition 81 (active) | PS Trading Gateway | Side A | 193.29.92.193 |
| | Partition 81 (standby) | PS Trading Gateway | Side B | 193.29.92.201 |

The LF trading gateways are marketplace specific and therefore to gain access to the respective partner exchanges for Vienna (XVIE), Budapest (XBUD), Ljubljana (XLJU), Prague (XPRA), Zagreb (XZAG), Bulgaria (XBUL) and Malta (XMAL), the gateway assigned to the individual markets must be used e.g. is not possible to access the Vienna exchange (XVIE) via those ETI LF gateways which have been assigned to the Malta (XMAL) exchange.

| Env. | Gateway type | Markets | IP subnets | | Ports | Ports-encrypted |
|-------------------|---------------------|------------------------------|------------------|------------------|-------|-----------------|
| | | | Side A | Side B | | |
| Production | LF Trading Gateways | XVIE, XBUD, XLJU, XPRA, XZAG | 193.29.92.160/29 | 193.29.92.168/29 | 19006 | 19047 |
| | LF Trading Gateways | XBUL, XMAL | 193.29.92.160/29 | 193.29.92.168/29 | 19006 | 19047 |
| Simulation | LF Trading Gateways | XVIE, XBUD, XLJU, XPRA, XZAG | 193.29.92.208/29 | 193.29.92.216/29 | 19506 | 19547 |
| | LF Trading Gateways | XBUL, XMAL | 193.29.92.208/29 | 193.29.92.216/29 | 19506 | 19547 |

IP addresses of the T7 ETI gateways for Partner Exchanges are listed in the table below. The FQDNs are to be used to access the ETI gateways on encrypted ports.

| Env. | Gateway | Markets | Gateway type | Participant connection | IP address / FQDN |
|-------------------|---------|------------------------------------|--------------|------------------------|--|
| Production | L70X | XBUL, XMAL | LF | Side A | 193.29.92.161 / etilf21a.production.vpn.xetra.com |
| | L71X | XBUL, XMAL | LF | Side B | 193.29.92.169 / etilf21b.production.vpn.xetra.com |
| | L80X | XVIE, XBUD, XLJU, XPRA, XZAG | LF | Side A | 193.29.92.162 / etilf31a.production.vpn.xetra.com |
| | L81X | XVIE, XBUD, XLJU, XPRA, XZAG | LF | Side B | 193.29.92.170 / etilf31b.production.vpn.xetra.com |
| Simulation | L50X | XVIE, XBUD, XLJU, XPRA, XZAG | LF | Side A | 193.29.92.209 / etilf31a.simulation.vpn.xetra.com |
| | L51X | XVIE, XBUD, XLJU, XPRA, XZAG | LF | Side B | 193.29.92.217 / etilf31b.simulation.vpn.xetra.com |
| | L60X | XBUL, XMAL | LF | Side A | 193.29.92.210 / etilf21a.simulation.vpn.xetra.com |
| | L61X | XBUL, XMAL | LF | Side B | 193.29.92.218 / etilf21b.simulation.vpn.xetra.com |

Please note: the use of the Market Place specific gateways will be mandatory with T7 Release 10.1

11.1.1.4 Cash T7 ETI - Details for Börse Frankfurt T7

| Env. | Gateway type | IP subnets | | Ports | Ports - encrypted |
|-------------------|---------------------|------------------|-------------------|-------|-------------------|
| | | Side A | Side B | | |
| Production | LF Trading Gateways | 185.102.253.0/27 | 185.102.253.32/27 | 16006 | 16047 |
| Simulation | LF Trading Gateways | 193.29.94.64/27 | 193.29.94.96/27 | 16506 | 16547 |

IP addresses of the Börse Frankfurt T7 ETI gateways are listed in the table below. The FQDNs are to be used to access the ETI gateways on encrypted ports.

| Env. | Gateway # | Gateway type | Participant connection | IP address / FQDN |
|------------|-----------|--------------------|------------------------|---|
| Production | L02X | LF Trading Gateway | Side A | 185.102.253.3 / etilf11a.production.vpn.xetra.com |
| | L04X | LF Trading Gateway | Side A | 185.102.253.4 / etilf12a.production.vpn.xetra.com |
| | L01X | LF Trading Gateway | Side B | 185.102.253.35 / etilf11b.production.vpn.xetra.com |
| | L03X | LF Trading Gateway | Side B | 185.102.253.36 / etilf12b.production.vpn.xetra.com |
| Simulation | L06X | LF Trading Gateway | Side A | 193.29.94.66 / etilf11a.simulation.vpn.xetra.com |
| | L05X | LF Trading Gateway | Side B | 193.29.94.98 / etilf11b.simulation.vpn.xetra.com |

Partition Specific Gateways are not available for Börse Frankfurt T7

11.1.1.5 Cash T7 ETI – HF and LF Session Password Encryption

From the end of Q3/2023, HF session connectivity in the production environment will only be permitted from within the Equinix FR2 co-location facility. HF simulation sessions and sessions used during the Disaster Recovery scenario on the other hand, will still be possible from outside of the Equinix FR2 co-location facility.

Password encryption is only required for ETI HF sessions and ETI LF sessions within the Equinix FR2 co-location facility and no certificate is required. The password encryption must be done using DBAG's public RSA key which must be downloaded in advance from the Xetra website. Separate public RSA keys are provided for the simulation and production environments and will be updated regularly before expiry. The updated public RSA key can either be downloaded again from the Eurex website or taken from ETI's session response message. Please refer to the ETI Manual (chapter 5.3.3. Password Encryption) for more details.

Deutsche Börse has provided an example python script "STEP" (Sample Tool ETI Password Encryption) which provides a sample implementation of the ETI password encryption on the client side. The script can be downloaded from the Eurex website (www.eurex.com) under the following link.

Support > Initiatives & Releases > T7 Release 11.1 > Trading Interfaces

11.1.1.6 Weekend Connectivity to ETI Gateways

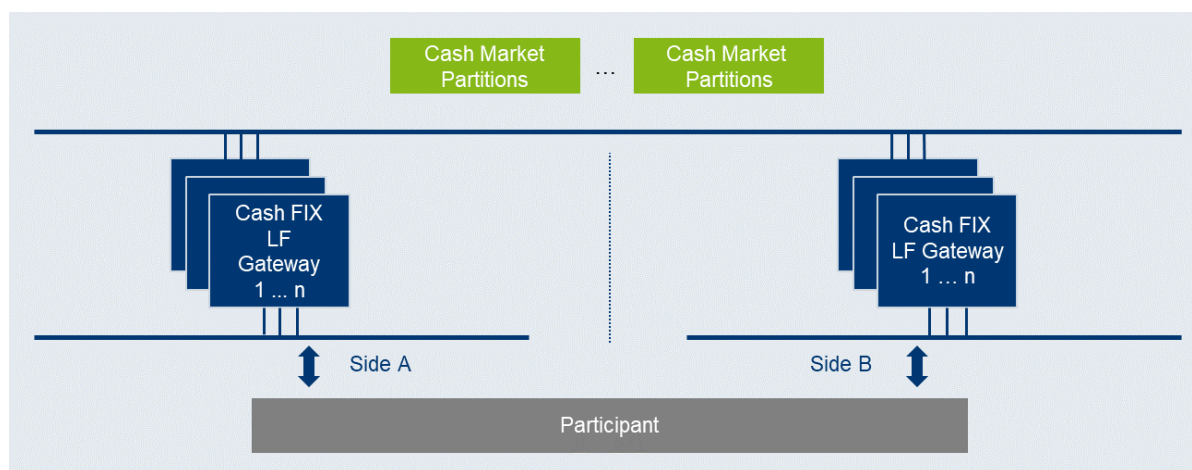
At weekends a general possibility to test connectivity to the T7 system exists by sending an http request to the IP address and port of T7 gateways (both ETI and FIX LF). A request can be sent e.g. by applying the tool *wget* or the command *curl*, which will be responded by a *400 Bad Request*, thus confirming the connection.

Due to weekend maintenance activities etc, connectivity to the T7 system cannot always be guaranteed.

11.1.2 Cash T7 FIX LF Interface

The network connection between a participant's infrastructure and the T7 Cash FIX LF interface gateway is established via a TCP/IP connection.

The FIX LF interface gateway infrastructure is built redundantly, as indicated in the diagram below. One set of gateways is primarily attached to one line connection of a participant. A redundancy link between side A and side B ensures network failover for redundant two leased line installations.



Unlike the sessions for the old FIX gateway, all FIX LF sessions use the same target FIX LF gateway IP address and port number per environment (simulation and production). At any one point of time only one of the FIX LF gateways will be active and accept requests. Under normal circumstances, the gateway labelled as “active” in the table below is the one to which participants should initially attempt their session logins. The standby gateway will only become active in the event of a gateway failover.

Both active and standby FIX LF gateways will undergo the same startup stage:

- At startup, listen ports will be created and activated. If a connection attempt to the listen port is refused, then the gateway is either not available or in an early phase of the startup process.
- Once the gateways have been completely started both gateways will accept TCP connections on the respective IP address and port but will drop the client after 25 seconds of inactivity or if the client sends a request (at least one byte).

Following the startup, only the active FIX LF gateway will recover the states of the individual markets (e.g.) XETR, XEUR. Active and standby FIX LF gateways are indistinguishable from customer perspective until the first market has been recovered by the active gateway:

- During the recovery process of the first market, the active gateway will terminate all existing TCP connections before new TCP connections will be accepted.
- Once the recovery process for a market has been completed, the active gateway will switch to the normal operation mode for the market which has been completely recovered and a session logon for that market will be possible.
- If a connection request is accepted but the logon to a specific market is still rejected (error text “login not yet enabled for market [MIC]”), this indicates that at least one market has been completely recovered but the market for which the logon request was sent is still in the recovery process.

- In the event of a gateway failover, the standby gateway will behave in exactly the same way as previously the active gateway during its transition phase to the normal operating mode.

The best practice for making a connecting to the currently active FIX LF gateway is as follows:

1. Attempt connection and login on the “active” FIX LF gateway (“active” as indicated in the table below).
2. If unsuccessful, attempt a connection and login to the “standby” FIX LF gateway.
3. If unsuccessful, revert to the “active” FIX LF gateway.
4. Repeat the process until a session login has become successful.
5. On connection loss restart at step 1) using the “standby” FIX LF gateway first.

The FIX LF interface neither supports load balancing nor any kind of failover triggered by FIX LF clients.

11.1.2.1 Cash T7 FIX LF Interface - Transport Layer Security

The FIX LF Gateways provide transport layer security (payload encryption) via a dedicated listen port. The payload encryption is implemented via OpenSSL, supporting both TLS 1.2 and TLS 1.3 (with restricted cipher-suites), ensuring that the non-fully controlled connection to the FIX LF Gateway cannot be compromised by a third party.

The following cypher suites are supported by the FIX LF Gateway:

TLS 1.2

- TLS_ECDHE_RSA_WITH_AES_256_GCM_SHA384
- TLS_ECDHE_RSA_WITH_AES_256_CBC_SHA384 (support will be removed with T7 R12.0)
- TLS_ECDHE_RSA_WITH_AES_128_GCM_SHA256
- TLS_ECDHE_RSA_WITH_AES_128_CBC_SHA256 (support will be removed with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_GCM_SHA384 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_256_CCM (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_GCM_SHA256 (support will be added with T7 R12.0)
- TLS_DHE_RSA_WITH_AES_128_CCM (support will be added with T7 R12.0)

TLS 1.3

- TLS_AES_256_GCM_SHA384
- TLS_AES_128_GCM_SHA256

FIX LF sessions always need to be make use of payload encryption regardless of the location from where the session originates.

11.1.2.2 Cash T7 FIX LF Interface - Details for Xetra

The following IP addresses in the respective IP subnets are assigned for gateways which are used for the Cash FIX LF interface (MIC: XETR) only. The FQDNs are to be used to access the gateways on encrypted ports. The designated active and standby gateways are also indicated.

| Env. | Connection option | IP addresses | IP subnets | Ports |
|-------------------|---------------------|-----------------------------------|-------------------|----------------------|
| | | FQDN | | |
| Production | Side A (Standby) | 185.102.253.1 | 185.102.253.0/27 | 19017 (encrypted) |
| | | fixlf01a.production.vpn.xetra.com | 185.102.253.0/27 | |
| | Side B (Active) | 185.102.253.33 | 185.102.253.32/27 | 19017 (encrypted) |
| | | fixlf01b.production.vpn.xetra.com | 185.102.253.32/27 | |
| Simulation | Side A (Standby) | 193.29.94.65 | 193.29.94.64/27 | 19517 (encrypted) |
| | | fixlf01a.simulation.vpn.xetra.com | 193.29.94.64/27 | |
| | Side B (Active) | 193.29.94.97 | 193.29.94.96/27 | 19517 (encrypted) |
| | | fixlf01b.simulation.vpn.xetra.com | 193.29.94.96/27 | |
| Disaster Recovery | Side A (Standby) | 193.29.94.65 | 193.29.94.64/27 | 19017 (encrypted) |
| | | fixlf01a.emergency.vpn.xetra.com | 193.29.94.64/27 | |
| | Side B (Active) | 193.29.94.97 | 193.29.94.96/27 | 19017 (encrypted) |
| | | fixlf01b.emergency.vpn.xetra.com | 193.29.94.96/27 | |

Disaster recovery runs on simulation hardware (same IP addresses)

11.1.2.3 Cash T7 FIX LF Interface - Details for Xetra Vienna (incl. Partner Exchanges)

The FIX LF trading gateways are marketplace specific and therefore to gain access to the respective partner exchanges for Vienna (XVIE), Budapest (XBUD), Ljubljana (XLJU), Prague (XPRA), Zagreb (XZAG), Bulgaria (XBUL) and Malta (XMAL), the gateway assigned to the individual markets must be used e.g., is not possible to access the Vienna exchange (XVIE) via those FIX LF gateways which have been assigned to the Malta (XMAL) exchange.

IP addresses of the FIX LF gateways for the Partner Exchanges are listed in the table below. The FQDNs are to be used to access the gateways on encrypted ports.

| Env. | Markets | Connection option | IP addresses | IP subnets | Ports |
|-------------------|------------------------------|-------------------|-----------------------------------|------------------|-------------------|
| | | | FQDN | | |
| Production | XBUL, XMAL | Side A (Standby) | 193.29.92.161 | 193.29.92.160/29 | 19017 (encrypted) |
| | | | fixlf21a.production.vpn.xetra.com | 193.29.92.160/29 | |
| | | Side B (Active) | 193.29.92.169 | 193.29.92.168/29 | 19017 (encrypted) |
| | | | fixlf21b.production.vpn.xetra.com | 193.29.92.168/29 | |
| | XVIE, XBUD, XLJU, XPRA, XZAG | Side A (Standby) | 193.29.92.162 | 193.29.92.160/29 | 19017 (encrypted) |
| | | | fixlf31a.production.vpn.xetra.com | 193.29.92.160/29 | |
| | | Side B (Active) | 193.29.92.170 | 193.29.92.168/29 | 19017 (encrypted) |
| | | | fixlf31b.production.vpn.xetra.com | 193.29.92.168/29 | |
| Simulation | XBUL, XMAL | Side A (Standby) | 193.29.92.210 | 193.29.92.208/29 | 19517 (encrypted) |
| | | | fixlf21a.simulation.vpn.xetra.com | 193.29.92.208/29 | |
| | | Side B (Active) | 193.29.92.218 | 193.29.92.216/29 | 19517 (encrypted) |
| | | | fixlf21b.simulation.vpn.xetra.com | 193.29.92.216/29 | |
| | XVIE, XBUD, XLJU, XPRA, XZAG | Side A (Standby) | 193.29.92.209 | 193.29.92.208/29 | 19517 (encrypted) |
| | | | fixlf31a.simulation.vpn.xetra.com | 193.29.92.208/29 | |
| | | Side B (Active) | 193.29.92.217 | 193.29.92.216/29 | 19517 (encrypted) |
| | | | fixlf31b.simulation.vpn.xetra.com | 193.29.92.216/29 | |
| Disaster Recovery | XBUL, XMAL | Side A (Standby) | 193.29.92.210 | 193.29.92.208/29 | 19017 (encrypted) |
| | | | fixlf21a.emergency.vpn.xetra.com | 193.29.92.208/29 | |
| | | Side B (Active) | 193.29.92.218 | 193.29.92.216/29 | 19017 (encrypted) |
| | | | fixlf21b.emergency.vpn.xetra.com | 193.29.92.216/29 | |
| | XVIE, XBUD, XLJU, XPRA, XZAG | Side A (Standby) | 193.29.92.209 | 193.29.92.208/29 | 19017 (encrypted) |
| | | | fixlf31a.emergency.vpn.xetra.com | 193.29.92.208/29 | |
| | | Side B (Active) | 193.29.92.217 | 193.29.92.216/29 | 19017 (encrypted) |
| | | | fixlf31b.emergency.vpn.xetra.com | 193.29.92.216/29 | |

Disaster recovery runs on simulation hardware (same IP addresses)

11.1.2.4 Cash T7 FIX LF Interface - Details for Börse Frankfurt T7

The following IP addresses in the respective IP subnets are assigned for gateways which are used for the Börse Frankfurt T7 FIX LF interface. The FQDNs are to be used to access the gateways on encrypted ports. The designated active and standby gateways are also indicated.

| Env. | Connection option | IP Addresses / FQDN | | IP subnets | Ports |
|-------------------|-------------------|-----------------------------------|--|-------------------|----------------------|
| | | | | | |
| Production | Side A (Standby) | 185.102.253.3 | | 185.102.253.0/27 | 16017 (encrypted) |
| | | fixlf11a.production.vpn.xetra.com | | 185.102.253.0/27 | |
| | Side B (Active) | 185.102.253.35 | | 185.102.253.32/27 | 16017 (encrypted) |
| | | fixlf11b.production.vpn.xetra.com | | 185.102.253.32/27 | |
| Simulation | Side A (Active) | 193.29.94.66 | | 193.29.94.64/27 | 16517 (encrypted) |
| | | fixlf11a.simulation.vpn.xetra.com | | 193.29.94.64/27 | |
| | Side B (Standby) | 193.29.94.98 | | 193.29.94.96/27 | 16517 (encrypted) |
| | | fixlf11b.simulation.vpn.xetra.com | | 193.29.94.96/27 | |
| Disaster Recovery | Side A (Active) | 193.29.94.66 | | 193.29.94.64/27 | 16017 (encrypted) |
| | | fixlf11a.emergency.vpn.xetra.com | | 193.29.94.64/27 | |
| | Side B (Standby) | 193.29.94.98 | | 193.29.94.96/27 | 16017 (encrypted) |
| | | fixlf11b.emergency.vpn.xetra.com | | 193.29.94.96/27 | |

Disaster recovery runs on simulation hardware (same IP addresses)

11.1.2.5 Weekend Connectivity to FIX LF Gateways

At weekends a general possibility to test connectivity to the T7 system exists by sending an http request to the IP address and port of T7 gateways (both ETI and FIX LF). A request can be sent e.g. by applying the tool *wget* or the command *curl*, which will be responded by a *400 Bad Request*, thus confirming the connection.

Due to weekend maintenance activities etc, connectivity to the T7 system cannot always be guaranteed.

11.1.3 Cash T7 Transport Layer Security - Validation of Server Certificates

ETI and FIX LF Server certificates may be checked by the client with root certificates, but this is optional. To allow validation of existing ETI and FIX LF server certificates and the seamless transition to new server certificates in the future, the following root certificates must be added as part of any regular trust store.

DigiCert Global Root CA: <https://cacerts.digicert.com/DigiCertGlobalRootCA.crt.pem>

DigiCert Global Root G2: <https://cacerts.digicert.com/DigiCertGlobalRootG2.crt.pem>

DigiCert TLS RSA4096 Root G5: <https://cacerts.digicert.com/DigiCertTLRSRSA4096RootG5.crt.pem>

11.2 Cash T7 Admin GUI, Cash T7 Trader GUI and Cash T7 Clearer GUI

There are three graphical user interfaces available for Xetra T7 and Börse Frankfurt T7:

- The Cash T7 Trader GUI for on-exchange trading.
- The Cash T7 Admin GUI for user maintenance, maintenance of entitlements and Transaction Size Limits (TSL) on user/trader level. The Cash T7 Admin GUI is always provided within a MIC, even if a GUI Channel is configured on the same line.
- The Cash T7 Clearer GUI is used by Clearing Members to monitor and to control trading activities of their customers.

All Cash T7 GUIs can be accessed via leased line connections or alternatively through the Internet (Native Internet connection).

All T7 GUIs can be started via designated landing pages using a Java Web Start mechanism, which is included (only) in the Oracle Java Runtime.

Customers who decide to use a different implementation of the Java 8 Runtime Environment, i.e. the Azul Zulu JRE provided by Deutsche Börse, can start all Cash T7 GUIs using a different mechanism: the T7 GUI Launcher. For further details on how to download and install the T7 GUI Launcher please refer to the document "T7 GUI Launcher – Installation manual for T7 Trader GUI, T7 Admin GUI and T7 Clearer GUI" which is available in the System Documentation areas of eurex.com and xetra.com.

The T7 GUI Launcher uses the same servers used by the traditional Landing Page and Web Start mechanism.

Once launched by either one of the two mechanisms, the GUI applications encrypt the data sent over the Internet. Although port 80 is used, firewalls will not be able to read the content (payload) of the TCP/IP packets sent on this port.

For encryption and authentication, a SSH-2 key pair has to be created and the public key has to be uploaded via the web portal in the Member Section under <https://member.deutsche-boerse.com/>. Please consult the GUI manual for further details on SSH-2 key pair creation and upload.

If traffic of the participant is sent through local proxy servers, the proxy server's details need to be configured within the login screen of the GUI. Please consult the GUI manual for further details on how to configure the GUI for Internet usage via local proxy servers.

For leased lines connections the local IP-address for GUI connections is expected to be within the assigned participant LAN.

Technical implementation can be done by placing a proxy server in the participant LAN, taking on one side the connections to the trading desks, and on the other side residing in the assigned participant LAN. Alternatively, Network Address Translation (NAT) protocols can be implemented in the trading participant's network to shield the in-house networks and translate them to addresses in the assigned participant LAN.

Access to the following servers is necessary to access the T7 GUI solution. This affects the setup of the network firewall from a customer point of view:

1. Access to the dedicated GUI landing page and the Java WebStart server behind is required to download the Java applet (JAR file).

- Access to the T7 crypto proxy server (for Internet) or the T7 proxy server (for leased lines) is required to access T7 via the Cash T7 Trader GUI, Cash T7 Clearer GUI and Cash T7 Admin GUI.

Access to the GUI landing pages

To initiate the Java WebStart process a state-of-the-art web browser needs to be started to access the dedicated GUI landing page, which can be reached by the URL addresses provided in the tables below.

Clicking on the link "T7 Trader GUI" initiates the Java WebStart mechanism to download the GUI Java applet (JAR file) from the WebStart server. Java WebStart verifies if the current version of the GUI is already present in the local cache of the participant's client computer.

If the latest version has already been downloaded during a previous launch, the cached version is used with no download being necessary. If a newer version is available on the WebStart server, then it will be downloaded automatically and stored in the cache to be used in the future.

Browsing to the GUI landing page is based on TCP/IP on port 80 or 443 (SSL). The following addresses are used for Internet or leased line connections:

GUI landing page / T7 GUI Launcher

| Connection option | Landing Page URL | IP Address | Port | Protocol |
|--------------------------|---|---|------|----------|
| Xetra T7 | | | | |
| Internet | https://t7gui.production.xetra.com/xetr https://t7gui.simulation.xetra.com/xetr https://t7gui.emergency.xetra.com/xetr | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xetr https://t7gui.simulation.vpn.xetra.com/xetr https://t7gui.emergency.vpn.xetra.com/xetr | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |
| Xetra Budapest T7 | | | | |
| Internet | https://t7gui.production.xetra.com/xbud https://t7gui.simulation.xetra.com/xbud https://t7gui.emergency.xetra.com/xbud | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xbud https://t7gui.simulation.vpn.xetra.com/xbud https://t7gui.emergency.vpn.xetra.com/xbud | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |
| Xetra Bulgaria T7 | | | | |
| Internet | https://t7gui.production.xetra.com/xbul https://t7gui.simulation.xetra.com/xbul https://t7gui.emergency.xetra.com/xbul | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xbul https://t7gui.simulation.vpn.xetra.com/xbul https://t7gui.emergency.vpn.xetra.com/xbul | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |

| Xetra Ljubljana T7 | | | | |
|--------------------|---|---|-----|--------|
| Internet | https://t7gui.production.xetra.com/xlju https://t7gui.simulation.xetra.com/xlju https://t7gui.emergency.xetra.com/xlju | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xlju https://t7gui.simulation.vpn.xetra.com/xlju https://t7gui.emergency.vpn.xetra.com/xlju | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |
| Xetra Malta T7 | | | | |
| Internet | https://t7gui.production.xetra.com/xmal https://t7gui.simulation.xetra.com/xmal https://t7gui.emergency.xetra.com/xmal | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xmal https://t7gui.simulation.vpn.xetra.com/xmal https://t7gui.emergency.vpn.xetra.com/xmal | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |

| Xetra Prague T7 | | | | |
|-----------------|---|---|-----|--------|
| Internet | https://t7gui.production.xetra.com/xprg https://t7gui.simulation.xetra.com/xprg https://t7gui.emergency.xetra.com/xprg | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xprg https://t7gui.simulation.vpn.xetra.com/xprg https://t7gui.emergency.vpn.xetra.com/xprg | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |
| Xetra Vienna T7 | | | | |
| Internet | https://t7gui.production.xetra.com/xvie https://t7gui.simulation.xetra.com/xvie https://t7gui.emergency.xetra.com/xvie | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xvie https://t7gui.simulation.vpn.xetra.com/xvie https://t7gui.emergency.vpn.xetra.com/xvie | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |
| Xetra Zagreb T7 | | | | |
| Internet | https://t7gui.production.xetra.com/xzag https://t7gui.simulation.xetra.com/xzag https://t7gui.emergency.xetra.com/xzag | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xzag https://t7gui.simulation.vpn.xetra.com/xzag https://t7gui.emergency.vpn.xetra.com/xzag | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |

| Börse Frankfurt T7 | | | | |
|--------------------|---|---|-----|--------|
| Internet | https://t7gui.production.xetra.com/xfra https://t7gui.simulation.xetra.com/xfra https://t7gui.emergency.xetra.com/xfra | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased line | https://t7gui.production.vpn.xetra.com/xfra https://t7gui.simulation.vpn.xetra.com/xfra https://t7gui.emergency.vpn.xetra.com/xfra | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |

Transferring the JAR file via Java Web Start is based on TCP/IP on port 80 or port 443 (SSL). To serve that purpose, two sets of Java Web Start servers are used: one for Internet and one for leased line connections.

The T7 GUI Launcher uses the same servers to download the GUI JARs, but accesses these only via https (443) and by fully qualified domain names (FQDN).

Java Web Start Server

| Connection option | Java Web Start Server | IP | Ports | Protocol |
|---------------------|---|---|-------|----------|
| All T7 cash markets | | | | |
| Internet | t7gui.production.xetra.com t7gui.simulation.xetra.com t7gui.emergency.xetra.com | 193.29.90.179 193.29.90.180 193.29.90.178 | 443 | TCP/IP |
| Leased Line | t7gui.production.vpn.xetra.com t7gui.simulation.vpn.xetra.com t7gui.emergency.vpn.xetra.com | 193.29.93.163 193.29.93.167 193.29.93.162 | 443 | TCP/IP |

As the T7 Java Web Start server only has one common source IP subnet for both sides (lines), customers with dual connectivity to T7 should consider the use of a redundant gateway protocol such as Cisco's HSRP or VRRP functionality in the participant LAN for the IP gateway address to the above network, to ensure connectivity in the case of a participant router failure.

Access to the T7 proxy servers

Once the GUI application has been started within the local Java Virtual Machine, the following network communication between the client computer and the receiving Cash market proxy servers will be used for further communication:

Xetra T7

| Env. | Connection option | IP addresses | IP subnets | Ports: Trader GUI | Ports: Admin GUI | Ports: Clearer GUI | Protocol |
|------------|----------------------|-----------------|--------------------|-------------------|------------------|--------------------|----------|
| Production | Internet | 193.29.90.217 | 193.29.90.192/27 | 80 | 80 | 80 | TCP/IP |
| | | 193.29.90.218 | | | | | |
| | Leased line - side A | 185.102.253.161 | 185.102.253.160/28 | 8089 | 80 | 8089 | TCP/IP |
| | Leased line - side B | 185.102.253.177 | 185.102.253.176/28 | | | | |
| Simulation | Internet | 193.29.90.233 | 193.29.90.224/27 | 80 | 80 | 80 | TCP/IP |
| | | 193.29.90.234 | | | | | |
| | Leased line - side A | 193.29.94.225 | 193.29.94.224/29 | 8089 | 80 | 8089 | TCP/IP |
| | Leased line - side B | 193.29.94.233 | 193.29.94.232/29 | | | | |

The following hostnames (fully qualified domain names, FQDN) must be resolvable to the IP addresses listed in the table:

| Connection option | CryptoProxy FQDN | IP Addresses |
|-------------------|--|-----------------|
| Internet | guiproxyp1.xetra.com | 193.29.90.217 |
| | guiproxyp2.xetra.com | 193.29.90.218 |
| | guiproxys1.xetra.com | 193.29.90.233 |
| | guiproxys2.xetra.com | 193.29.90.234 |
| Leased line | guiproxyp1.vpn.xetra.com | 185.102.253.161 |
| | guiproxyp2.vpn.xetra.com | 185.102.253.177 |
| | guiproxys1.vpn.xetra.com | 193.29.94.225 |
| | guiproxys2.vpn.xetra.com | 193.29.94.233 |

Börse Frankfurt T7

| Env. | Connection option | IP addresses | IP subnets | Ports: Trader GUI | Ports: Admin GUI | Ports: Clearer GUI | Protocol |
|------------|----------------------|-----------------|--------------------|-------------------|------------------|--------------------|----------|
| Production | Internet | 193.29.90.215 | 193.29.90.192/27 | 82 | 82 | 82 | TCP/IP |
| | | 193.29.90.216 | | | | | |
| | Leased line - side A | 185.102.253.162 | 185.102.253.160/28 | 8091 | 82 | 8091 | TCP/IP |
| | Leased line - side B | 185.102.253.178 | 185.102.253.176/28 | | | | |
| Simulation | Internet | 193.29.90.253 | 193.29.90.224/27 | 82 | 82 | 82 | TCP/IP |
| | | 193.29.90.254 | | | | | |
| | Leased line - side A | 193.29.94.227 | 193.29.94.224/29 | 8091 | 82 | 8091 | TCP/IP |
| | Leased line - side B | 193.29.94.235 | 193.29.94.232/29 | | | | |

If a firewall is used, the ports above must be configured. For load balancing reasons the subnets with possible proxy IP addresses are listed. Potential firewalls should allow traffic to the specified subnets.

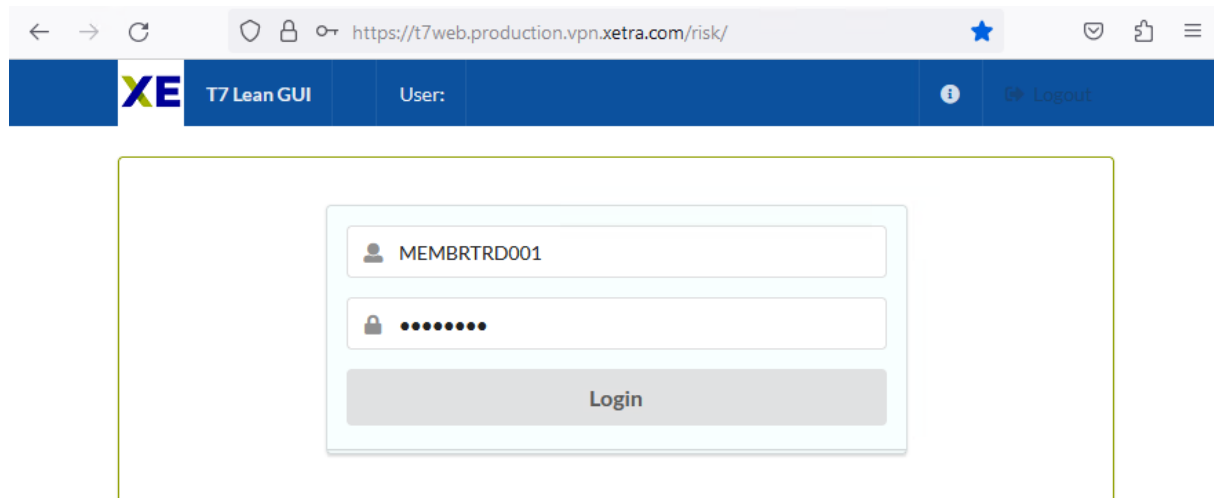
The following hostnames (fully qualified domain names, FQDN) must be resolvable to the IP addresses listed in the table:

| Connection option | CryptoProxy FQDN | IP Addresses |
|-------------------|--|--|
| Internet | guiproxyp1.boerse-frankfurt.de guiproxyp2.boerse-frankfurt.de guiproxys1.boerse-frankfurt.de guiproxys2.boerse-frankfurt.de | 193.29.90.215 193.29.90.216 193.29.90.254 193.29.90.253 |
| Leased line | guiproxyp2.vpn.boerse-frankfurt.de guiproxyp1.vpn.boerse-frankfurt.de guiproxys1.vpn.boerse-frankfurt.de guiproxys2.vpn.boerse-frankfurt.de | 185.102.253.178 185.102.253.162 193.29.94.227 193.29.94.235 |

11.2.1 T7 Web Risk Control GUI

The T7 Web Risk Control GUI is a T7 graphical user interface (GUI) running in a regular web browser and is intended as the first lightweight GUI in a series of browser-based GUIs collectively known as "T7 Web App". Deutsche Börse plans to extend the offering of browser-based GUIs over time.

The T7 Web Risk Control allows immediate cancellation of orders and quotes in a market for a given trader ID or all trader IDs of a given BU-ID by the push of a button.



While the established versions of the T7 Trader-, Admin- and Clearer GUIs come as Java applications and require a certain maintenance overhead on the client computer (i.e., installing the required JRE, checking for updates of the Java GUI binary, etc.) the T7 Web Risk Control, as well as future members of the T7 Web App family, require nothing more than a modern web browser on the client computer.

The handling of client certificates is highly simplified for the new T7 Web Apps. Client certificates signed by the Deutsche Börse CA can be downloaded effortlessly from the DBAG Member Section at any time. These client certificates are usable for the T7 Web Risk Control instantly without any delay.

Please consult the T7 Web Risk Control Connectivity Guide for further details on SSH-2 key pair creation and upload.

The T7 Web App GUI family will be made available for the T7 Production, Simulation and Disaster Recovery environments and will be accessible via Internet and via Leased Line.

Please note for the initial launch of the T7 Web Risk Control GUI as the first available GUI, only access via Leased Line to the T7 Production environment is available. Other connectivity options will be added over time.

For all connectivity options, the creation and usage of client certificates signed by Deutsche Börse's Certificate Authority (CA) is mandatory to establish and ensure an encrypted connection between the participant and the exchange back end. The certificate standard is X.509v3 using the sha256RSA signature algorithm.

11.2.1.1 Access to the T7 Web Risk Control GUI

The T7 Web App GUI is accessed by pointing the browser at specific URLs. These URLs differ based on the type of connection (leased line vs. internet) and based on the environment (Production vs.

Simulation). Any of these URLs can be placed in the bookmarks of the user's browser or placed as links on the desktop.

Please note For security and compatibility reasons, all users are required to connect only using the FQDN URIs below. IP addresses are listed for completeness and for potential firewall configuration on the client side.

T7 Web Risk Control GUI – currently Production and Leased Line access only

| Market | Environment | Type | URL / IP |
|------------------------|-------------|-------------|---|
| Xetra | Production | Leased Line | https://t7web.production.vpn.xetra.com/risk/ IP: 193.29.93.165, Port: 443 |
| Börse Frankfurt | Production | Leased Line | https://t7web.production.vpn.boerse-frankfurt.de/risk/ IP: 193.29.93.166, Port: 443 |

11.3 Cash T7 Broadcast Interfaces

Due to the use of PIM Sparse Mode and any source multicast using IGMPv2 a rendezvous point for each multicast feed is required. The rendezvous points are as follows:

| Environment | Rendezvous point Service A | Rendezvous point Service B |
|-------------|----------------------------|----------------------------|
| Production | 185.102.253.252 | 185.102.253.253 |
| Simulation | 193.29.94.252 | 193.29.94.253 |

In addition to messages containing functional content, technical heartbeat messages (also called technical beacon messages) are sent out periodically on every multicast address. The purpose of the technical heartbeat message is to keep routing trees alive, i.e. this message prevents routers from dropping multicast packages. Cash T7 RDI, Cash T7 MDI, Xetra T7 EMDI, and Cash T7 EOBI send the technical heartbeat messages on specific ports. The ports are listed in the table below.

| Environment | Service A (Technical heartbeat) | Service B (Technical heartbeat) |
|---------------------------------|------------------------------------|------------------------------------|
| Production (Xetra T7) | 59086 | 59087 |
| Production (Börse Frankfurt T7) | 56086 | 56087 |
| Simulation (Xetra T7) | 59586 | 59587 |
| Simulation (Börse Frankfurt T7) | 56586 | 56587 |

11.3.1 Cash T7 MDI (Market Data Interface)

Cash T7 MDI provides netted price-level aggregated market data. It is a flexible, transparent, UDP based interface which disseminates market data from Xetra T7 and Börse Frankfurt T7 to participants over a multicast network. The messaging protocol used by Cash T7 MDI is fully compliant to the FIX protocol version 5.0 SP2 and the interface conforms to the FAST (FIX Adapted for Streaming) protocol version 1.2 principles for efficient bandwidth utilization.

The interface provides participants with the information in form of data feeds. The data feeds match to multicast groups, participants can join to receive market data for certain product groups.

Cash T7 MDI data feeds are distributed in a “live-live” concept by disseminating two services, A and B. Both services are identical in terms of the information provided, but utilize different multicast groups. Only one service (A or B) is transmitted per leased line connection. Each service (A or B) is linked to the transmitting leased line. Service A is available on side A and service B is available on side B. An automatic failover of the respective service in case of a line failure is not possible.

Due to the inherent unreliable nature of the delivery mechanism of the UDP protocol, packets may be lost in transmission, arrive out of order or may be duplicated. Participants are advised to subscribe to both services simultaneously on different leased lines to reduce the possibility of data loss.

11.3.1.1 Cash T7 MDI - Details for Xetra T7

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|-------|------------------|-------------------------------|-------------------------------|-------|
| Prod. | Multicast groups | XETR 224.0.161.16 - 22 | XETR 224.0.163.16 - 22 | 59000 |
| | Source networks | 185.102.253.128/28 | 185.102.253.144/28 | |
| Simu. | Multicast groups | XETR 224.0.164.80 - 87 | XETR 224.0.165.80 - 87 | 59500 |
| | Source networks | 193.29.94.192/28 | 193.29.94.208/28 | |

11.3.1.2 Cash T7 MDI - Details for Partner Exchanges

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|-------|------------------|--|--|-------|
| Prod. | Multicast groups | XBUL 224.0.161.48 XMAL 224.0.161.50 - 51 XVIE 224.0.161.32 - 36 XPRA 224.0.161.52 - 53 XBUD 224.0.161.54 - 55 XLJU 224.0.161.56 - 57 XZAG 224.0.161.58 - 59 | XBUL 224.0.163.48 XMAL 224.0.163.50 - 51 XVIE 224.0.163.32 - 36 XPRA 224.0.163.52 - 53 XBUD 224.0.163.54 - 55 XLJU 224.0.163.56 - 57 XZAG 224.0.163.58 - 59 | 59000 |
| | Source networks | 193.29.92.128/29 | 193.29.92.136/29 | |
| Simu. | Multicast groups | XBUL 224.0.164.88 XMAL 224.0.164.89 XVIE 224.0.164.96 - 102 XPRA 224.0.164.103 - 104 XBUD 224.0.164.105 - 106 XLJU 224.0.164.107 XZAG 224.0.164.108 | XBUL 224.0.165.88 XMAL 224.0.165.89 XVIE 224.0.165.96 - 102 XPRA 224.0.165.103 - 104 XBUD 224.0.165.105 - 106 XLJU 224.0.165.107 XZAG 224.0.165.108 | 59500 |
| | Source networks | 193.29.92.176/29 | 193.29.92.184/29 | |

11.3.1.3 Cash T7 MDI - Details for Börse Frankfurt T7

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|-------|------------------|---------------------------------|---------------------------------|-------|
| Prod. | Multicast groups | XFRA 224.0.161.40 to 47 | XFRA 224.0.163.40 to 47 | 56000 |
| | Source networks | 185.102.253.128/28 | 185.102.253.144/28 | |
| Simu. | Multicast groups | XFRA 224.0.164.112 - 119 | XFRA 224.0.165.112 - 119 | 56500 |
| | Source networks | 193.29.94.192/28 | 193.29.94.208/28 | |

11.3.2 Cash T7 EMDI (Enhanced Market Data Interface)

The Cash T7 EMDI provides un-netted price-level aggregated market data. Similar to Cash T7 MDI, it is UDP based and disseminates market data to participants over a multicast network for Xetra T7 only.

As the un-netted market data consumes considerably more bandwidth, the bandwidth requirements for Cash T7 EMDI are much higher than for Cash T7 MDI. The required bandwidth depends primarily on the products market data must be delivered for.

Similar to Cash T7 MDI, Cash T7 EMDI provides data feeds in a “live-live” concept by disseminating two services, A and B. Therefore, the same rules apply, as for Cash T7 MDI. Please note that in contrast to Cash T7 MDI, Cash T7 EMDI disseminates market data via service A for products configured on even partitions first and market data via service B for products on odd partitions first.

Cash T7 EMDI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to Cash T7 MDI. For details see there.

11.3.2.1 Cash T7 EMDI - Details for Xetra T7

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|------------------------------|------------------------------|---|
| Production | Multicast groups | XETR 224.0.160.0 - 63 | XETR 224.0.162.0 - 63 | Snapshot: 59000 Incremental: 59001 |
| | Source networks | 185.102.252.0/26 | 185.102.252.64/26 | |
| Simulation | Multicast groups | XETR 224.0.164.0 - 27 | XETR 224.0.165.0 - 27 | Snapshot: 59500 Incremental: 59501 |
| | Source networks | 193.29.94.0/27 | 193.29.94.32/27 | |

11.3.2.2 Cash T7 EMDI - Details Partner Exchanges

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|---|---|---|
| Production | Multicast groups | XBUL 224.0.160.112 - 113 XMAL 224.0.160.114 - 115 XVIE 224.0.160.64 - 95 XPRA 224.0.160.116 - 119 XBUD 224.0.160.120 - 123 XLJU 224.0.160.124 - 125 XZAG 224.0.160.126 - 127 | XBUL 224.0.162.112 - 113 XMAL 224.0.162.114 - 115 XVIE 224.0.162.64 - 95 XPRA 224.0.162.116 - 119 XBUD 224.0.162.120 - 123 XLJU 224.0.162.124 - 125 XZAG 224.0.162.126 - 127 | Snapshot: 59000 Incremental: 59001 |
| | Source networks | 193.29.92.0/27 | 193.29.92.32/27 | |
| Simulation | Multicast groups | XBUL 224.0.164.28 – 29 XMAL 224.0.164.30 – 31 XVIE 224.0.164.32 - 45 XPRA 224.0.164.46 - 49 XBUD 224.0.164.50 - 53 XLJU 224.0.164.54 - 55 XZAG 224.0.164.56 - 57 | XBUL 224.0.165.28 - 29 XMAL 224.0.165.30 - 31 XVIE 224.0.165.32 - 45 XPRA 224.0.165.46 - 49 XBUD 224.0.165.50 - 53 XLJU 224.0.165.54 - 55 XZAG 224.0.165.56 - 57 | Snapshot: 59500 Incremental: 59501 |
| | Source networks | 193.29.92.64/27 | 193.29.92.96/27 | |

11.3.2.3 Cash T7 EMDI - Details for Börse Frankfurt T7

The Cash T7 EMDI interface is not provided for Börse Frankfurt T7

11.3.3 Cash T7 EOBI (Enhanced Order Book Interface)

Cash T7 EOBI provides the entire visible order book, by publishing information on each individual order and quote side, along with executions and state information in real-time and in an un-netted manner. The Cash T7 EOBI interface provides a high-detail, high-bandwidth alternative to recipients of the Xetra T7 EMDI interface.

In production, the Cash T7 EOBI interface is available exclusively via 10 Gbit/s connections.

In simulation, Cash T7 EOBI will be offered not only via 10 Gbit/s connections but can additionally be ordered on smaller leased line from non-proximity sites for testing and development purposes.

Similar to Cash T7 MDI, Cash T7 EOBI provides data feeds in a “live-live” concept by disseminating two services, A and B. Therefore, the same rules apply, as for Cash T7 MDI. Please note that in contrast to Cash T7 MDI, Cash T7 EOBI disseminates market data via service A for products configured on even partitions first and market data via service B for products on odd partitions first.

Cash T7 EOBI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to MDI. For details see there.

11.3.3.1 Cash T7 EOBI - Details Xetra T7

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|---------------------------------|---------------------------------|---|
| Production | Multicast groups | XETR 224.0.160.128 - 191 | XETR 224.0.162.128 - 191 | Snapshot: 59000 Incremental: 59001 |
| | Source networks | 185.102.252.0/26 | 185.102.252.64/26 | |
| Simulation | Multicast groups | XETR 224.0.164.128 - 155 | XETR 224.0.165.128 - 155 | Snapshot: 59500 Incremental: 59501 |
| | Source networks | 193.29.94.0/27 | 193.29.94.32/27 | |

11.3.3.2 Cash T7 EOBI - Details for Partner Exchanges

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|---|---|---|
| Production | Multicast groups | XBUL 224.0.160.240 - 241 XMAL 224.0.160.242 - 243 XVIE 224.0.160.192 - 223 XPRA 224.0.160.244 - 247 XBUD 224.0.160.248 - 251 XLJU 224.0.160.252 - 253 XZAG 224.0.160.254 - 255 | XBUL 224.0.162.240 - 241 XMAL 224.0.162.242 - 243 XVIE 224.0.162.192 - 223 XPRA 224.0.162.244 - 247 XBUD 224.0.162.248 - 251 XLJU 224.0.162.252 - 253 XZAG 224.0.162.254 - 255 | Snapshot: 59000 Incremental: 59001 |
| | Source networks | 193.29.92.0/27 | 193.29.92.32/27 | |
| Simulation | Multicast groups | XBUL 224.0.164.156 - 157 XMAL 224.0.164.158 - 159 XVIE 224.0.164.160 - 173 XPRA 224.0.164.174 - 177 XBUD 224.0.164.178 - 181 XLJU 224.0.164.182 - 183 XZAG 224.0.164.184 - 185 | XBUL 224.0.165.156 - 157 XMAL 224.0.165.158 - 159 XVIE 224.0.165.160 - 173 XPRA 224.0.165.174 - 177 XBUD 224.0.165.178 - 181 XLJU 224.0.165.182 - 183 XZAG 224.0.165.184 - 185 | Snapshot: 59500 Incremental: 59501 |
| | Source networks | 193.29.92.64/27 | 193.29.92.96/27 | |

11.3.3.3 Cash T7 EOBI - Details for Börse Frankfurt T7

The following multicast group ranges and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|---------------------------------|---------------------------------|---|
| Production | Multicast groups | XFRA 224.0.160.224 - 239 | XFRA 224.0.162.224 - 239 | Snapshot: 56000 Incremental: 56001 |
| | Source networks | 185.102.252.0/26 | 185.102.252.64/26 | |
| Simulation | Multicast groups | XFRA 224.0.164.192 - 207 | XFRA 224.0.165.192 - 207 | Snapshot: 56500 Incremental: 56501 |
| | Source networks | 193.29.94.0/27 | 193.29.94.32/27 | |

11.3.4 Cash T7 EMDS (Extended Market Data Service)

For the cash markets, the Cash T7 EMDS interface provides Ticker data and an All Trade Price (ATP) stream, which disseminates in real time all trade prices for the T7 cash markets (comparable to the ATP stream offered in Xetra EnBS).

Like Xetra T7 EMDI and Cash T7 MDI, it is UDP based and disseminates the respective data to participants over a multicast network.

Like Cash T7 MDI and Xetra T7 EMDI, the Cash T7 EMDS interface provides data feeds in a “live-live” concept by disseminating two services, A and B. Therefore, the same rules apply, as for Cash T7 MDI and Xetra T7 EMDI.

11.3.4.1 Cash T7 EMDS Details for Xetra T7

The following multicast groups and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------------|--------------------|--------------------|---|
| Production | All Trade Prices (ATP) | XETR 224.0.161.64 | XETR 224.0.163.64 | 59000 Replay: 59001 |
| | Ticker feed | XETR 224.0.161.31 | XETR 224.0.163.31 | 59000 50001 (Heartbeats) |
| | Source networks | 185.102.253.128/28 | 185.102.253.144/28 | |
| Simulation | All Trade Prices (ATP) | XETR 224.0.164.120 | XETR 224.0.165.120 | 59500 (XETR) Replay: 59501 (XETR) |
| | Ticker feed | XETR 224.0.164.95 | XETR 224.0.165.95 | 59500 50001 (Heartbeats) |
| | Source networks | 193.29.94.192/28 | 193.29.94.208/28 | |

11.3.4.2 Cash T7 EMDS Details for Partner Exchanges

The following multicast groups and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------------|---|---|---|
| Production | All Trade Prices (ATP) | XBUL 224.0.161.76 XMAL 224.0.161.77 XVIE 224.0.161.68 | XBUL 224.0.163.76 XMAL 224.0.163.77 XVIE 224.0.163.68 | 59000 Replay: 59001 |
| | Ticker feed | XBUL 224.0.161.49 XVIE 224.0.161.39 | XBUL 224.0.163.49 XVIE 224.0.163.39 | 59000 50001 (Heartbeats) |
| | Source networks | 193.29.92.128/29 | 193.29.92.136/29 | |
| Simulation | All Trade Prices (ATP) | XBUL 224.0.164.120 XMAL 224.0.164.120 XVIE 224.0.164.121 | XBUL 224.0.165.120 XMAL 224.0.165.120 XVIE 224.0.165.121 | 59500 (XVIE) 59510 (XMAL) 59520 (XBUL) Replay: 59501 (XVIE) 59511 (XMAL) 59521 (XBUL) |
| | Ticker feed | XBUL 224.0.164.94 XVIE 224.0.164.111 | XBUL 224.0.165.94 XVIE 224.0.165.111 | 59500 50001 (Heartbeats) |
| | Source networks | 193.29.92.176/29 | 193.29.92.184/29 | |

11.3.4.3 Cash T7 EMDS Details for Börse Frankfurt T7

The following multicast groups and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------------|----------------------|----------------------|---------------------------|
| Production | All Trade Prices (ATP) | XFRA 224.0.161.72-75 | XFRA 224.0.163.72-75 | 56000 Replay: 56001 |
| | Source networks | 185.102.253.128/28 | 185.102.253.144/28 | |
| Simulation | All Trade Prices (ATP) | XFRA 224.0.164.122 | XFRA 224.0.165.122 | 56500 Replay: 56501 |
| | Source networks | 193.29.94.0/27 | 193.29.94.32/27 | |

11.3.5 Cash T7 RDI (Reference Data Interface)

T7 offers an interface dedicated to reference data, the Cash T7 RDI. Cash T7 RDI provides reference data for instruments that are available for trading on T7 and delivers data on a product and instrument level. Every tradable object is referenced by a unique identifier. In addition, the data delivered contains the technical configuration, e.g. multicast group and port combinations for both market data interfaces for all products and instruments.

Please note: The multicast group (address) and port combinations per product must be processed every day, as this assignment is subject to change on a daily basis.

Cash T7 RDI delivers reference data in message format. Similar to Xetra T7 EMDI, the interface is multicast based. As Cash T7 MDI and Xetra T7 EMDI, Cash T7 RDI provides data feeds in a “live-live” concept by disseminating two services, A and B. Therefore, the same rules apply, as for Cash T7 MDI and Xetra T7 EMDI.

Multicast groups and ports for the reference data feeds do not change during trading hours.

Cash T7 RDI sends out technical heartbeat messages periodically on every multicast address to keep routing trees alive, similar to Cash T7 MDI. For details see there.

Please note that the rendezvous points for the Cash T7 RDI multicast feeds are identical to those for the Cash T7 MDI, as listed in there.

11.3.5.1 Cash T7 RDI Details for Xetra

The following multicast groups and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|---------------------------|---------------------------|---|
| Production | Multicast groups | XETR 224.0.161.0 | XETR 224.0.163.0 | Snapshot: 59098 Incremental: 59099 |
| | Source networks | 185.102.253.128/28 | 185.102.253.144/28 | |
| Simulation | Multicast groups | XETR 224.0.164.224 | XETR 224.0.165.224 | Snapshot: 59598 Incremental: 59599 |
| | Source networks | 193.29.94.192/28 | 193.29.94.208/28 | |

11.3.5.2 Cash T7 RDI Details for Partner Exchanges

The following multicast groups and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------|---|---|---|
| Production | Multicast groups | XBUL 224.0.161.7 XMAL 224.0.161.8 XVIE 224.0.161.1 XPRA 224.0.161.3 XBUD 224.0.161.4 XLJU 224.0.161.5 XZAG 224.0.161.6 | XBUL 224.0.163.7 XMAL 224.0.163.8 XVIE 224.0.163.1 XPRA 224.0.163.3 XBUD 224.0.163.4 XLJU 224.0.163.5 XZAG 224.0.163.6 | Snapshot: 59098 Incremental: 59099 |
| | Source networks | 193.29.92.128/29 | 193.29.92.136/29 | |
| Simulation | Multicast groups | XBUL 224.0.164.231 XMAL 224.0.164.232 XVIE 224.0.164.225 XPRA 224.0.164.227 XBUD 224.0.164.228 XLJU 224.0.164.229 XZAG 224.0.164.230 | XBUL 224.0.165.231 XMAL 224.0.165.232 XVIE 224.0.165.225 XPRA 224.0.165.227 XBUD 224.0.165.228 XLJU 224.0.165.229 XZAG 224.0.165.230 | Snapshot: 59598 Incremental: 59599 |
| | Source networks | 193.29.92.176/29 | 193.29.92.184/29 | |

11.3.5.3 Cash T7 RDI Details for Börse Frankfurt T7

The following multicast groups and ports are used:

| Env. | Description | Service A | Service B | Ports |
|------------|------------------------------------|---------------------------|---------------------------|-------|
| Production | Multicast groups: Snapshot data | XFRA 224.0.161.9 | XFRA 224.0.163.9 | 56098 |
| | Multicast groups: Incremental data | XFRA 224.0.161.10 | XFRA 224.0.163.10 | 56099 |
| | Source networks | 185.102.253.128/28 | 185.102.253.144/28 | |
| Simulation | Multicast groups: Snapshot data | XFRA 224.0.164.233 | XFRA 224.0.165.233 | 56598 |
| | Multicast groups: Incremental data | XFRA 224.0.164.234 | XFRA 224.0.165.234 | 56599 |
| | Source networks | 193.29.94.192/28 | 193.29.94.208/28 | |

12. Network Usage Guidelines and List of IP Prefixes

12.1 Network Usage Guidelines

The guidelines provided in this section are examples for demonstration only and do not comprise an exhaustive list. Deutsche Börse monitors the correct usage of its network and will take appropriate measures where necessary if violations of the usage guidelines are detected.

12.1.1 General considerations

To guarantee an orderly operation of the exchanges access network, the following usage guidelines are given and must be adhered to.

- Use network protocols in an orderly fashion, that do not for example systematically:
 - send corrupted ethernet frames (e.g. shortened packets, padded packets for packet length > 64 bytes),
 - use invalid checksums (Ethernet, tcp...),
 - fragment ip traffic or
 - send out of order or fragmented TCP packets
 - do not add ethernet trailers to ethernet frames on 10 Gbit access circuits like Metamako / Arista timestamp trailers.

12.1.2 Guidelines related to transaction data channels/order entry lines

- Only send messages necessary for orderly trading, that do not for example systematically:
 - Send packets not reaching the gateway (low ttl, wrong mac addresses etc.)
 - Send unnecessary packets (e.g. non ETI traffic on order entry lines not commanded by underlying network protocols on order entry lines)
- Only use the subnets that are assigned to the respective line, e.g. do not use same source IP addresses on different lines.
- Do not use vlan-tagging on 10 Gbit access circuits like 802.1Q , 802.1P or 802.1AD.
- There are two limits of how many Ethernet frames are allowed over any 10 Gbit/s order entry co-location cross connect. Those limits include all Ethernet frames irrespective of content and whether they are sent to the discard IP addresses (see chapter 12.3) or not.

| Number of Ethernet Frames | Period |
|---------------------------|------------|
| 25000 | Per second |
| 400000 | Per minute |

12.1.3 Guidelines related to market data

On market data lines only incoming IGMP traffic is expected and otherwise only link layer traffic which is mandatory for the connected device in the lowest required frequency.

To ensure the stability of the co-location infrastructure, the following generic limits are defined per 10 Gbit/s market data co-location cross connect:

- 60 unicast packets per minute and cross-connect
- 120 broadcast packets per minute and cross-connect
- 1800 multicast packets per minute and cross-connect out of which a maximum of 1500 packets are allowed for IGMP membership report (join) and 300 for any other packet which is sent as multicast

IGMP Recommendations

The multicast services use IGMPv2 as defined in RFC2236. Our routers send general IGMP membership queries approximately every 120 seconds. Multicast receivers are expected to respond to those queries within the maximum response time sent in the membership query. If receivers do not respond, our routers will stop sending after 180 seconds.

Per market data line, multicast clients should not exceed message rates of:

- a) one IGMP membership report (join) every 120 seconds per multicast group; and physical port
- b) an overall limit of 250 IGMP membership reports (joins) per second

12.2 Market-data packet classification in the IP protocol layer

The EOBI market data feed utilizes packet classification in the IP protocol layer.

For this the DSCP (Differentiated Services) field in the IP header is used to signal that a market data packet contains potential trigger information. The DSCP based market-data packet classification is only available on 10 Gbit/s co-location connections.

The actual values for the DSCP field will be chosen from “Pool 2” of 16 codepoints reserved for experimental or local use (EXP/LU) as defined in RFC 2474, see also

<https://www.iana.org/assignments/dscp-registry/dscp-registry.xhtml>

Note, that there is still no true QoS (compare 3.2.6), but customers may choose to evaluate the DSCP flags set by Eurex and Xetra.

12.3 Discard IP addresses

All packets sent to the 172.16.0.0/16 network will be discarded by the first device in the T7 network. Packets sent to this network will therefore not reach any T7 gateway and do not count against any ETI session limit. They do count against the Ethernet frame limit by co-location line.

All packets, including packets sent to the discard IP address, shall be well-formed IP packets, i.e. all applicable protocols must be adhered to, checksums must be correct, and so on. See section 12.1.

Packets sent to the discard IP network may contain an arbitrary payload under those conditions There is one discard IP address per T7 PS gateway that will lead to the same IP header checksum as the gateway's actual IP address.

The list of IP header checksum neutral discard addresses is below.

Derivatives / Eurex (Production) – Side A

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|---------------|----------------|
| 1 | A | standby | 193.29.91.141 | 172.16.112.154 |
| 2 | A | active | 193.29.91.142 | 172.16.112.155 |
| 3 | A | standby | 193.29.91.143 | 172.16.112.156 |
| 4 | A | active | 193.29.91.144 | 172.16.112.157 |
| 5 | A | standby | 193.29.91.145 | 172.16.112.158 |
| 6 | A | active | 193.29.91.146 | 172.16.112.159 |
| 7 | A | standby | 193.29.91.147 | 172.16.112.160 |
| 8 | A | active | 193.29.91.148 | 172.16.112.161 |
| 9 | A | standby | 193.29.91.149 | 172.16.112.162 |
| 10 | A | active | 193.29.91.150 | 172.16.112.163 |
| 11 | A | standby | 193.29.91.154 | 172.16.112.167 |
| 12 | A | active | 193.29.91.153 | 172.16.112.166 |
| 20 | A | active | 193.29.91.155 | 172.16.112.168 |

Derivatives / Eurex (Production) – Side B

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|---------------|----------------|
| 1 | B | active | 193.29.91.171 | 172.16.112.184 |
| 2 | B | standby | 193.29.91.172 | 172.16.112.185 |
| 3 | B | active | 193.29.91.173 | 172.16.112.186 |
| 4 | B | standby | 193.29.91.174 | 172.16.112.187 |
| 5 | B | active | 193.29.91.175 | 172.16.112.188 |
| 6 | B | standby | 193.29.91.176 | 172.16.112.189 |
| 7 | B | active | 193.29.91.177 | 172.16.112.190 |
| 8 | B | standby | 193.29.91.178 | 172.16.112.191 |
| 9 | B | active | 193.29.91.179 | 172.16.112.192 |
| 10 | B | standby | 193.29.91.180 | 172.16.112.193 |
| 11 | B | active | 193.29.91.184 | 172.16.112.197 |
| 12 | B | standby | 193.29.91.187 | 172.16.112.200 |
| 20 | B | standby | 193.29.91.185 | 172.16.112.198 |

Derivatives / Eurex (Simulation) – Side A

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|--------|---------------|----------------|
| 1 | A | active | 193.29.89.129 | 172.16.110.142 |
| 2 | A | active | 193.29.89.130 | 172.16.110.143 |
| 3 | A | active | 193.29.89.154 | 172.16.110.167 |
| 4 | A | active | 193.29.89.155 | 172.16.110.168 |
| 5 | A | active | 193.29.89.153 | 172.16.110.166 |
| 10 | A | active | 193.29.89.152 | 172.16.110.165 |

Derivatives / Eurex (Simulation) – Side B

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|---------------|----------------|
| 1 | B | standby | 193.29.89.161 | 172.16.110.174 |
| 2 | B | standby | 193.29.89.162 | 172.16.110.175 |
| 3 | B | standby | 193.29.89.187 | 172.16.110.200 |
| 4 | B | standby | 193.29.89.186 | 172.16.110.199 |
| 5 | B | standby | 193.29.89.185 | 172.16.110.198 |
| 10 | B | standby | 193.29.89.184 | 172.16.110.197 |

Cash / Xetra (Production) – Side A

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|----------------|---------------|
| 50 | A | active | 185.102.253.70 | 172.16.10.157 |
| 51 | A | standby | 185.102.253.71 | 172.16.10.158 |
| 52 | A | active | 185.102.253.72 | 172.16.10.159 |
| 53 | A | standby | 185.102.253.73 | 172.16.10.160 |
| 54 | A | active | 185.102.253.74 | 172.16.10.161 |
| 55 | A | standby | 185.102.253.75 | 172.16.10.162 |
| 56 | A | active | 185.102.253.76 | 172.16.10.163 |
| 57 | A | standby | 185.102.253.77 | 172.16.10.164 |
| 58 | A | active | 185.102.253.78 | 172.16.10.165 |
| 59 | A | standby | 185.102.253.79 | 172.16.10.166 |
| 60 | A | active | 185.102.253.80 | 172.16.10.167 |

Cash / Xetra (Production) – Side B

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|-----------------|---------------|
| 50 | B | standby | 185.102.253.110 | 172.16.10.197 |
| 51 | B | active | 185.102.253.111 | 172.16.10.198 |
| 52 | B | standby | 185.102.253.112 | 172.16.10.199 |
| 53 | B | active | 185.102.253.113 | 172.16.10.200 |
| 54 | B | standby | 185.102.253.114 | 172.16.10.201 |
| 55 | B | active | 185.102.253.115 | 172.16.10.202 |
| 56 | B | standby | 185.102.253.116 | 172.16.10.203 |
| 57 | B | active | 185.102.253.117 | 172.16.10.204 |
| 58 | B | standby | 185.102.253.118 | 172.16.10.205 |
| 59 | B | active | 185.102.253.119 | 172.16.10.206 |
| 60 | B | standby | 185.102.253.120 | 172.16.10.207 |

Cash / Xetra (Simulation) – Side A

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|--------|---------------|----------------|
| 30 | A | active | 193.29.94.130 | 172.16.115.143 |
| 31 | A | active | 193.29.94.129 | 172.16.115.142 |
| 32 | A | active | 193.29.94.131 | 172.16.115.144 |
| 33 | A | active | 193.29.94.132 | 172.16.115.145 |
| 34 | A | active | 193.29.94.133 | 172.16.115.146 |

Cash / Xetra (Simulation) – Side B

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|---------------|----------------|
| 30 | B | standby | 193.29.89.162 | 172.16.110.175 |
| 31 | B | standby | 193.29.89.161 | 172.16.110.174 |
| 32 | B | standby | 193.29.89.163 | 172.16.110.176 |
| 33 | B | standby | 193.29.89.164 | 172.16.110.177 |
| 34 | B | standby | 193.29.89.165 | 172.16.110.178 |

Vienna (Production)

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|---------------|----------------|
| 80 | B | active | 193.29.92.153 | 172.16.113.166 |
| 80 | A | standby | 193.29.92.145 | 172.16.113.158 |

Vienna (Simulation)

| Partition-ID | Side | Role | Actual IP | Discard IP |
|--------------|------|---------|---------------|----------------|
| 81 | A | active | 193.29.92.193 | 172.16.113.206 |
| 81 | B | standby | 193.29.92.201 | 172.16.113.214 |

12.4 List of IP prefixes

IP prefixes (source IP networks, rendezvous points, etc.) are described in this document within the chapters of the respective interfaces. The following list merges all the IP prefixes relevant for leased line connections and advertised over both sides.

| IP prefix | Description |
|--|---|
| Eurex ETI | |
| 193.29.91.128/27 | IP subnet of Eurex ETI PS trading gateways, production, side A |
| 193.29.91.64/27 | IP subnet of Eurex ETI trading gateways, production, side A |
| 193.29.89.128/27 | IP subnet of Eurex ETI PS trading gateways, simulation, side A |
| 193.29.89.64/27 | IP subnet of Eurex ETI trading gateways, simulation, side A |
| 193.29.91.160/27 | IP subnet of Eurex ETI PS trading gateways, production, side B |
| 193.29.91.96/27 | IP subnet of Eurex ETI trading gateways, production, side B |
| 193.29.89.160/27 | IP subnet of Eurex ETI PS trading gateways, simulation, side B |
| 193.29.89.96/27 | IP subnet of Eurex ETI trading and gateways, simulation, side B |
| Rendezvous points for Eurex MDI, Eurex EMDI, EUREX EOBI and Eurex RDI | |
| 193.29.91.252/32 | Rendezvous point for service A, production |
| 193.29.91.253/32 | Rendezvous point for service B, production |
| 193.29.89.252/32 | Rendezvous point for service A, simulation |
| 193.29.89.253/32 | Rendezvous point for service B, simulation |
| Eurex MDI, Eurex Extended Market Data Service and Eurex RDI | |
| 193.29.91.192/28 | IP source network for service A, production |
| 193.29.91.208/28 | IP source network for service B, production |
| 193.29.89.192/28 | IP source network for service A, simulation |
| 193.29.89.208/28 | IP source network for service B, simulation |
| Eurex EMDI | |
| 193.29.91.0/27 | IP source network for service A, production |
| 193.29.91.32/27 | IP source network for service B, production |

| IP prefix | Description |
|---|--|
| 193.29.89.0/27 | IP source network for service A, simulation |
| 193.29.89.32/27 | IP source network for service B, simulation |
| Eurex EOB | |
| 193.29.88.64/27 | IP source network for service A, production |
| 193.29.88.96/27 | IP source network for service B, production |
| 193.29.89.0/27 | IP source network for service A, simulation |
| 193.29.89.32/27 | IP source network for service B, simulation |
| Eurex Trader GUI and Eurex Admin GUI | |
| 193.29.93.160/28 | IP subnet of Java Web Start server, production and simulation |
| 193.29.91.224/28 | IP subnet of Eurex proxy servers, production, side A |
| 193.29.93.224/28 | IP subnet of Eurex proxy servers, production, side B |
| 193.29.89.224/28 | IP subnet of Eurex proxy servers, simulation, side A |
| 193.29.95.224/28 | IP subnet of Eurex proxy servers, simulation, side B |
| Eurex Clearing GUIs | |
| 193.29.93.160/28 | C7 Clearing GUI, EurexOTC Clear GUI and Prisma Margin Calculator GUI via leased line |
| Eurex Clearing FpML Interface | |
| 90.162.253.0/24 | IP subnet, production and simulation |
| Eurex Clearing FIXML Interface | |
| 90.162.253.0/24 | IP subnet, production and simulation |
| EurexOTC Clear Margin Calculator API | |
| 90.164.253.0/24 | IP subnet, production and simulation |
| Eurex Repo's F7 Trading GUI | |
| 193.29.95.208/28 | IP subnet, production and simulation |

| IP prefix | Description |
|---|---|
| Eurex Repo's F7 API | |
| 193.29.95.208/28 | IP subnet, production and simulation |
| Cash Market ETI (XETR) | |
| 185.102.253.64/27 | IP subnet of Xetra ETI PS trading gateways, production, side A |
| 185.102.253.0/27 | IP subnet of Xetra ETI trading gateways, production, side A |
| 193.29.94.128/27 | IP subnet of Xetra ETI PS trading gateways, simulation, side A |
| 193.29.94.64/27 | IP subnet of Xetra ETI trading and gateways, simulation, side A |
| 185.102.253.96/27 | IP subnet of Xetra ETI PS trading gateways, production, side B |
| 185.102.253.32/27 | IP subnet of Xetra ETI trading and gateways, production, side B |
| 193.29.94.160/27 | IP subnet of Xetra ETI PS trading gateways, simulation, side B |
| 193.29.94.96/27 | IP subnet of Xetra ETI trading and gateways, simulation, side B |
| Rendezvous points for Cash Market MDI, EMDI, EOBI and RDI (XETR) | |
| 185.102.253.252 | Rendezvous point for service A, production |
| 185.102.253.253 | Rendezvous point for service B, production |
| 193.29.94.252 | Rendezvous point for service A, simulation |
| 193.29.94.253 | Rendezvous point for service B, simulation |
| Cash Market MDI, Extended Market Data Service and RDI (XETR) | |
| 185.102.253.128/28 | IP source network for service A, production |
| 185.102.253.144/28 | IP source network for service B, production |
| 193.29.94.192/28 | IP source network for service A, simulation |
| 193.29.94.208/28 | IP source network for service B, simulation |
| Cash Market EMDI (XETR) | |
| 185.102.252.0/26 | IP source network for service A, production |
| 185.102.252.64/26 | IP source network for service B, production |

| | |
|---|---|
| 193.29.94.0/27 | IP source network for service A, simulation |
| 193.29.94.32/27 | IP source network for service B, simulation |
| Cash Market EOBI (XETR) | |
| 185.102.252.0/26 | IP source network for service A, production |
| 185.102.252.64/26 | IP source network for service B, production |
| 193.29.94.0/27 | IP source network for service A, simulation |
| 193.29.94.32/27 | IP source network for service B, simulation |
| Cash Market Trader GUI, Admin GUI and Clearer GUI (XETR) | |
| 193.29.93.160/28 | IP subnet of Java Web Start server, production and simulation |
| 185.102.253.160/28 | IP subnet of Xetra proxy servers, production, side A |
| 185.102.253.176/28 | IP subnet of Xetra proxy servers, production, side B |
| 193.29.94.224/29 | IP subnet of Xetra proxy servers, simulation, side A |
| 193.29.94.232/29 | IP subnet of Xetra proxy servers, simulation, side B |

| IP prefix | Description |
|--|---|
| Cash Market ETI (Börse Frankfurt) | |
| 185.102.253.0/27 | IP subnet of Xetra ETI trading gateways, production, side A |
| 193.29.94.64/27 | IP subnet of Xetra ETI trading gateways, simulation, side A |
| 185.102.253.32/27 | IP subnet of Börse Frankfurt ETI trading gateways, production, side B |
| 193.29.94.96/27 | IP subnet of Börse Frankfurt ETI trading gateways, simulation, side B |
| Cash Market Rendezvous points for MDI, EOBI and RDI (Börse Frankfurt) | |
| 185.102.253.252 | Rendezvous point for service A, production |
| 185.102.253.253 | Rendezvous point for service B, production |
| 193.29.94.252 | Rendezvous point for service A, simulation |
| 193.29.94.253 | Rendezvous point for service B, simulation |
| Cash Market MDI, Extended Market Data Service and RDI (Börse Frankfurt) | |
| 185.102.253.128/28 | IP source network for service A, production |
| 185.102.253.144/28 | IP source network for service B, production |
| 193.29.94.192/28 | IP source network for service A, simulation |
| 193.29.94.208/28 | IP source network for service B, simulation |
| Cash Market EOBI (Börse Frankfurt) | |
| 185.102.252.0/26 | IP source network for service A, production |
| 185.102.252.64/26 | IP source network for service B, production |
| 193.29.94.0/27 | IP source network for service A, simulation |
| 193.29.94.32/27 | IP source network for service B, simulation |
| Cash Market Trader GUI, Admin GUI and Clearer GUI (Börse Frankfurt) | |
| 193.29.93.160/28 | IP subnet of Java Web Start server, production and simulation |
| 185.102.253.160/28 | IP subnet of proxy servers, production, side A |
| 185.102.253.176/28 | IP subnet of proxy servers, production, side B |
| 193.29.94.224/29 | IP subnet of proxy servers, simulation, side A |
| 193.29.94.232/29 | IP subnet of proxy servers, simulation, side B |

13. Market and Reference Data Multicast Address Ranges

In previous chapters only those multicast addresses which are actually currently in use for Cash and Derivatives markets have been provided. The following chapter documents the full of multicast address ranges which have been reserved for the respective environments and services. Multicast addresses for CEF services, which are not in the scope of this document, as well as addresses which can be used in the future are also included.

Statistics regarding the number of packets which are disseminated by each active multicast address / port combination can be found on the respective Eurex / Xetra website under the Network Access section of the System Documentation.

13.1 T7 Derivatives (Production)

| Interface | Service | Range #1 | | Range #2 | |
|-----------|---------|--------------|--------------|---------------|---------------|
| | | from | to | from | to |
| EMDI | A | 224.0.29.2 | 224.0.29.63 | 224.0.50.2 | 224.0.50.63 |
| EMDI | B | 224.0.30.2 | 224.0.30.63 | 224.0.50.130 | 224.0.50.191 |
| EMDS | A | 224.0.29.64 | 224.0.29.71 | 224.0.50.75 | 224.0.50.79 |
| EMDS | B | 224.0.30.64 | 224.0.30.71 | 224.0.50.203 | 224.0.50.207 |
| EOBI | A | 224.0.114.32 | 224.0.114.63 | 224.0.114.144 | 224.0.114.159 |
| EOBI | B | 224.0.114.64 | 224.0.114.95 | 224.0.114.160 | 224.0.114.175 |
| MDI | A | 224.0.29.72 | 224.0.29.79 | 224.0.50.64 | 224.0.50.74 |
| MDI | B | 224.0.30.72 | 224.0.30.79 | 224.0.50.192 | 224.0.50.202 |
| RDI | A | 224.0.29.0 | 224.0.29.1 | 224.0.50.0 | 224.0.50.1 |
| RDI | B | 224.0.30.0 | 224.0.30.1 | 224.0.50.128 | 224.0.50.129 |

| Interface | Service | Range #3 | |
|-----------|---------|--------------|--------------|
| | | from | to |
| EMDI | A | - | - |
| EMDI | B | - | - |
| EMDS | A | - | - |
| EMDS | B | - | - |
| EOBI | A | 224.0.29.128 | 224.0.29.191 |
| EOBI | B | 224.0.30.128 | 224.0.30.191 |
| MDI | A | - | - |
| MDI | B | - | - |
| RDI | A | - | - |
| RDI | B | - | - |

13.2 T7 Derivatives (Simulation)

| Interface | Service | Range #1 | | Range #2 | |
|-----------|---------|---------------|---------------|---------------|---------------|
| | | from | to | from | to |
| EMDI | A | 224.0.29.98 | 224.0.29.127 | 224.0.50.96 | 224.0.50.127 |
| EMDI | B | 224.0.30.98 | 224.0.30.127 | 224.0.50.224 | 224.0.50.255 |
| EMDS | A | 224.0.29.80 | 224.0.29.87 | 224.0.50.91 | 224.0.50.95 |
| EMDS | B | 224.0.30.80 | 224.0.30.87 | 224.0.50.219 | 224.0.50.223 |
| EOBI | A | 224.0.114.96 | 224.0.114.111 | 224.0.114.176 | 224.0.114.191 |
| EOBI | B | 224.0.114.112 | 224.0.114.127 | 224.0.114.192 | 224.0.114.207 |
| MDI | A | 224.0.29.88 | 224.0.29.95 | 224.0.50.80 | 224.0.50.90 |
| MDI | B | 224.0.30.88 | 224.0.30.95 | 224.0.50.208 | 224.0.50.218 |
| RDI | A | 224.0.29.96 | 224.0.29.97 | 224.0.50.96 | 224.0.50.97 |
| RDI | B | 224.0.30.96 | 224.0.30.97 | 224.0.50.224 | 224.0.50.225 |

For more details regarding the current usage of the of the multicast ranges for T7 Derivatives please refer to Chapter 6.2

13.3 T7 Cash (Production)

| Interface | Service | Range #1 | |
|-----------|---------|---------------|---------------|
| | | from | to |
| EMDI | A | 224.0.160.0 | 224.0.160.127 |
| EMDI | B | 224.0.162.0 | 224.0.162.127 |
| EMDS | A | 224.0.161.64 | 224.0.161.95 |
| EMDS | B | 224.0.163.64 | 224.0.163.95 |
| EOBI | A | 224.0.160.128 | 224.0.160.255 |
| EOBI | B | 224.0.162.128 | 224.0.162.255 |
| MDI | A | 224.0.161.16 | 224.0.161.63 |
| MDI | B | 224.0.163.16 | 224.0.163.63 |
| RDI | A | 224.0.161.0 | 224.0.161.15 |
| RDI | B | 224.0.163.0 | 224.0.163.15 |

13.4 T7 Cash (Simulation)

| Interface | Service | Range #1 | |
|-----------|---------|---------------|---------------|
| | | from | to |
| EMDI | A | 224.0.164.0 | 224.0.164.79 |
| EMDI | B | 224.0.165.0 | 224.0.165.79 |
| EMDS | A | 224.0.164.120 | 224.0.164.123 |
| EMDS | B | 224.0.165.120 | 224.0.165.123 |
| EOBI | A | 224.0.164.128 | 224.0.164.207 |
| EOBI | B | 224.0.165.128 | 224.0.165.207 |
| MDI | A | 224.0.164.80 | 224.0.164.119 |
| MDI | B | 224.0.165.80 | 224.0.165.119 |
| RDI | A | 224.0.164.224 | 224.0.164.239 |
| RDI | B | 224.0.165.224 | 224.0.165.239 |

For more details regarding the current usage of the of the multicast ranges for T7 Cash please refer to Chapter 11.3

13.5 CEF (Production)

| Interface | Service | Range #1 | |
|-----------|---------|---------------|---------------|
| | | from | to |
| - | A | 224.0.114.1 | 224.0.114.1 |
| - | B | 224.0.114.9 | 224.0.114.9 |
| RTA | A | 224.0.114.0 | 224.0.114.7 |
| RTA | B | 224.0.114.8 | 224.0.114.15 |
| - | A | 224.0.114.128 | 224.0.114.128 |
| - | B | 224.0.114.130 | 224.0.114.130 |
| - | A | 224.0.114.132 | 224.0.114.132 |
| - | B | 224.0.114.136 | 224.0.114.136 |
| - | A | 224.0.114.134 | 224.0.114.134 |
| - | B | 224.0.114.138 | 224.0.114.138 |
| EMDI (BF) | A | 224.0.160.96 | 224.0.160.111 |
| EMDI (BF) | B | 224.0.162.96 | 224.0.162.111 |

13.6 CEF (Simulation)

| Interface | Service | Range #1 | |
|-----------|---------|---------------|---------------|
| | | from | to |
| - | A | 224.0.114.17 | 224.0.114.17 |
| - | B | 224.0.114.25 | 224.0.114.25 |
| RTA | A | 224.0.114.16 | 224.0.114.23 |
| RTA | B | 224.0.114.24 | 224.0.114.31 |
| - | A | 224.0.114.129 | 224.0.114.129 |
| - | B | 224.0.114.131 | 224.0.114.131 |
| - | A | 224.0.114.133 | 224.0.114.133 |
| - | B | 224.0.114.137 | 224.0.114.137 |
| - | A | 224.0.114.135 | 224.0.114.135 |
| - | B | 224.0.114.139 | 224.0.114.139 |
| EMDI (BF) | A | 224.0.164.64 | 224.0.164.79 |
| EMDI (BF) | B | 224.0.165.64 | 224.0.165.79 |

14. Change log

The change log serves as a record of the latest major changes.

| No | Date | Chapter, page | Change |
|--------|--------------|---------------|--|
| 1.0 | 18 July 2012 | - | Creation of document |
| 2.0.0 | 27.08.2013 | General | Changed new trading architecture to T7 |
| | | General | Added C7 |
| | | General | Addition of EOBI |
| | | General | Updated for T7 release 2.0 |
| 2.0.31 | 13.03.2018 | Title only | Adjusted for T7 6.1 |
| | | 6.1.1.1 | Removal of the HF gateways for Eurex T7 |
| | | 6.1.1.2 | Removal of the HF gateways for Eurex T7/FX |
| | | 6.2.3.2 | Correction of the Service B multicast addresses for simulation. |
| | | 9.1.1 | Removal of the HF gateways for Xetra T7 |
| 2.0.32 | 25.05.2018 | 1.5.2 | With the introduction of PS gateways, last mile redundancy exists for 10Gb CoLo connections. Last mile redundancy also exists for iAccess. Adjusted chapter 1.5.2 to reflect this. |
| | | 6.1.1.2 | Corrected the port for the PS Gateways and the IP addresses for the LF & CGW (Prod) |
| | | 6.2.3.1 | Added additional address ranges for T7 EOBI production |
| | | 7 | Updated IP addresses of the Common Report Engine (as of Circular 3/2018) |
| | | 10.4 | Corrected subnet for Eurex T7 GUI, leased line, B-side |
| 2.0.33 | 25.06.2018 | 6.1.1.2 | Added "active" and "standby" PS GWs for Prod. |
| | | 6.2 | Corrected technical heartbeat port for T7/FX simulation (Side B) |
| | | 6.2.2.1 | Corrected the ranges for EMDI production |
| | | 6.2.3.1 | Modified boundaries to reflect the FX Options on T7/FX |
| | | 6.2.3.2 | Modified boundaries to reflect the FX Options on T7/FX |
| | | 6.2.4.1 | Updated the table for simulation |

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|--------|------------|-----------------|--|
| 2.0.34 | 04.09.2018 | 2.6 | Addition of a chapter on 'Network Usage Guidelines' |
| | | 6.1.1 | Added a note regarding the decommissioning of the LF Gateways L05/L06 in Q4/2018 |
| | | 9.1.2 | Corrected the port for T7 Clearer GUI, leased line access (changed from 80 to 8089) |
| 2.0.35 | 02.10.2018 | 6.1.1.2 | Corrected T7/FX gateway IPs for Prod. |
| 2.0.36 | 08.10.2018 | 6.1.1, 9.1.1 | Updated ETI session connection procedure for removal of the Connection Gateways with T7 7.0 |
| 2.0.37 | 28.10.2018 | 6.1.1.2 | Corrected T7/FX gateway IPs for Prod. |
| 2.0.38 | 01.12.2018 | 6.1.1.1 | Removed Low Frequency Gateways L05 and L06 with T7 7.0 |
| 2.0.39 | 04.01.2019 | 6.1.1.1 | Corrected active/standby PS gateways for simulation and added the IP addresses for Partition 3 |
| | | 6.2.3.1 | Extended the range of the potential EOBI multicast addresses for 224.0.29.x / 224.0.30.x |
| 2.0.40 | 22.01.2019 | 6.2.3 | Corrected multicast address for T7/FX EOBI, FX Options Incremental on side B |
| | | 2.6 | Update to the Network Usage Guidelines |
| 2.0.41 | 14.02.2019 | 9.1.2 | Deleted entries for Xetra Dublin T7 |
| | | 9.2. | Update of Xetra T7 broadcast interfaces due to new Partner Exchanges |
| 2.0.42 | 20.03.2019 | 6.1.1 | Updated for release 7.1 (Connection Gateways no longer available in backward compatibility mode) |
| | | 9.1.1 | |
| | | 9.1.2 | Inclusion of the GUI links for Partner Exchanges |
| 2.0.43 | 19.06.2019 | 6.1.1 | Deletion of multicast addresses of Connection Gateways |
| | | 9.1.1 | |
| 2.0.44 | 15.07.2019 | 6.1.2 | Removal of outdated GUI Crypto Proxies |
| | | 9.1.1 | Addition of new PS Gateway for Xetra partitions 30/31 |
| 2.0.45 | 16.07.2019 | All | Updated for T7 8.0. |
| | | 3.2.4 | Updated iAccess description for BGP WAN |
| | | 6.1.3 | Added FIX Gateway for T7/FX Simu. |

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|--------|------------|---------------------|--|
| 2.0.46 | 19.09.2019 | General | Update of the document to include additional information relating to the T7 instance for Börse Frankfurt (XFRA) |
| | | 6.1.2, 9.1.2 | Added information about the new alternative way to launch T7 GUIs: T7 GUI Launcher |
| 2.0.47 | 19.10.2019 | 9.2.1.3 | Updated multicast range for Börse Frankfurt (XFRA) Simulation |
| | | 9.1.2 | Updated TCP/IP ports for Börse Frankfurt (XFRA) GUIs |
| 2.0.48 | 27.11.2019 | 6.1.3 | Added FIX Gateway for T7/FX Prod. |
| 2.0.49 | 16.12.2019 | 3.2.4 | Updated PKI IP address for pkiclient.exe tool |
| 2.0.50 | 23.01.2020 | 9.2.4.3 | Updated Cash T7 EMDS Details for Börse Frankfurt T7 |
| | | 9.1, 9.2 | Added Börse Frankfurt Simulation GW IPs and Simu multicast address ranges |
| | | 10.4 | Addition of the IP prefixes for Börse Frankfurt |
| 2.0.51 | 06.02.2020 | 9.1.1.3 | Correction of the Side A/B for the L05X and L06X ETI Gateways |
| 2.0.52 | 12.02.2020 | 9.2.1.3, 9.2.3.3 | Extend address ranges for T7 Börse Frankfurt simulation |
| | | 10.1 | Added details for DSCP field usage, discard IP addresses and Ethernet frame limit per line. Moved chapter 2.6 to 10.1. Re-organized Appendix chapter |
| 2.0.53 | 17.02.2020 | 6.1.2.3 | Formatting error fixed in table |
| | | 9.1.2 | Corrected T7 Börse Frankfurt Simulation Crypto Proxy IP addresses |
| 2.0.54 | 24.03.2020 | 3.3, 6.3, 8 | Added a more detailed description of asymmetrical routing on dual leased line installations |
| 2.0.55 | 14.05.2020 | 3.3 | Removed a duplicated paragraph. |
| | | 6.2.3.2 | Inclusion of EOBI for EEX |
| | | 9 | Addition of Buy-In Agent Service |
| 2.0.56 | 03.08.2020 | All | Updated for T7 Release 9.0 |
| | | 7 | Added CRE area definition (A & B) |
| | | 6.2.5 | Removed "Intraday Volatility Forecast" multicast addresses |

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| 2.0.57 | 22.09.2020 | 6.1.1.1 | Removal of the Simulation derivatives LF Gateways L05, L06, L07, L08 |
| | | 10.2.4.3 | Correct of source networks for XFRA EMDS simulation |
| | | 11.1.5 | Inclusion of IGMP Guidelines |
| 2.0.58 | 05.02.2021 | 4.1, 5.1 | Clean up of MIC channel diagrams |
| | | 6.1.4, 10.1.3.1, 10.1.3.2, 10.1.3.3 | Added T7 FIX LF Interface IP addresses / ports |
| | | | |
| | | | |
| 2.0.59 | 27.04.2021 | All | Removal of the T7/FX environments |
| | | 6.1.1.1 | Added ETI IP addresses for Eurex Partition 11 |
| | | 6.1.4 | Enhanced the description of the Eurex FIX LF interface |
| | | 6.2.2.1 | Updated MC addresses ranges for EMDI |
| | | 6.2.3.1 | Updated MC addresses ranges for EOBI |
| | | 6.3 | Updated the website links / interface descriptions |
| | | 10.1.4 | Enhanced the description of the Cash FIX LF interface |
| 2.1 | 08.10.2021 | .1, 1.4, 1.5 | Update of the interface Landscape diagrams to include FIX LF |
| | | 6.1.4 | Enhanced the description of the Eurex FIX LF interface to reflect the changed startup behavior introduced with T7 Release 10.0 |
| | | 8 | Added Chapter 8 – Common Upload Engine |
| | | 11.1.4 | Enhanced the description of the Cash FIX LF interface to reflect the changed startup behavior introduced with T7 Release 10.0 |
| | | 11.1.1.2 | Addition of PS Gateways details for XVIE |
| | | 11.2.1.2 | Updated source networks details for Partner Exchanges |
| | | 11.2.2.2 | Updated source networks details for Partner Exchanges |
| | | 11.2.3.2 | Updated source networks details for Partner Exchanges |
| | | 11.2.4.2 | Updated source networks details for Partner Exchanges |
| | | 11.2.5.2 | Updated source networks details for Partner Exchanges |
| | | 2.1.1 | 29.11.2021 |
| 11.1.1 | Addition of the PS gateway IP addresses for partition 32, 33 & 34 | | |
| 11.1.1.2 | Corrected IP subnets for PS trading gateways for XVIE | | |

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|-------|------------|----------|---|
| 2.1.2 | 02.12.2021 | 12.1.3 | Addition of Vienna discard IP addresses |
| 2.1.3 | 07.12.2021 | 6.1.1 | Addition of the PS gateway IP addresses for partition 12 |
| | | 11.1.1 | Addition of the PS gateway IP addresses for partition 60 |
| | | 11.1.1.2 | Corrected IP subnets / network sides for active & standby PS Trading Gateways for XVIE (Production) |
| 2.1.4 | 15.02.2022 | 11.1.1.2 | Updated the Partition IDs for XVIE Simulation and Production |
| | | | Added Market Place specific gateways for Partner Exchanges |
| | | 11.1.4.1 | Made changes to reflect marketplace specific FIX LF gateways for XETR |
| | | 11.1.4.2 | Added details of FIX LF Gateways for marketplace specific gateways for partner exchanges |
| | | 12.1.1 | Update of General Considerations |
| | | 12.1.3 | Swap the "A" and "B" side of the active/standby PS gateways for Vienna Production |
| | | | Updated Discard-IPs for the new partitions in Simulation and Production |
| 2.1.5 | 23.02.2022 | 6.1.2.1 | Updated T7 GUI Landing Page URLs, FQDNs and IPs |
| | | 11.1.2 | |
| 2.1.6 | 15.03.2022 | 6.1.4.1 | Inclusion of the FIX LF payload encryption information |
| | | 6.1.4.2 | Added FIX LF encrypted listen port numbers |
| | | 11.1.4.1 | Inclusion of the FIX LF payload encryption information |
| | | 11.1.4.2 | Added FIX LF encrypted listen port numbers |
| | | 11.1.4.3 | Added FIX LF encrypted listen port numbers |
| | | 11.1.4.4 | Added FIX LF encrypted listen port numbers |
| 2.1.7 | 27.04.2022 | 6.1.2.1 | Added FQDN (hostname) / IP address pairs for T7 GUI |
| | | 6.1.2.2 | CryptoProxies |
| | | 11.1.2 | |
| | | 11.1.4.3 | Corrected Active/Standby Gateways |
| 2.1.8 | 05.05.2022 | 11.1.4.3 | Updated encrypted port numbers |
| 2.1.9 | 09.06.2022 | 12 | Restructuring of the information in Chapter 12 |

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|-------|------------|------------------|---|
| 2.2.0 | 12.08.2022 | 1.1, 1.4, 1.5 | Removed FIX GW from the Interface Landscape diagrams |
| | | 6.1.1.1 | Inclusion of Eurex T7 ETI – Transport Layer Security |
| | | 6.1.1.2 | Addition of encrypted port numbers and FQDNs and IP addresses of PS Gateways for EEX |
| | | 6.1.3 | Removal of old Eurex T7 FIX Gateway chapter |
| | | 11.1.1.1 | Inclusion of Cash T7 ETI – Transport Layer Security |
| | | 11.1.1.2 | Addition of encrypted port numbers and FQDNs |
| | | 11.1.1.3 | Addition of encrypted port numbers and FQDNs |
| | | 11.1.1.4 | Addition of encrypted port numbers and FQDNs |
| | | 11.1.3 | Removal of the old Cash T7 FIX Gateway chapter |
| | | 11.2.5.3 | Inclusion of the multicast addresses for the Börse Frankfurt RDI-incremental messages |
| 2.2.1 | 21.09.2022 | 6.1.2.2 | Added Disaster Recovery FQDNs for FIX LF interfaces |
| | | 6.2.4.1 | Inclusion of Heartbeat ports |
| | | 6.2.5.1 | Inclusion of Heartbeat ports |
| | | 11.1.2.2 | Added Disaster Recovery FQDNs for FIX LF interfaces |
| | | 11.1.2.3 | Added Disaster Recovery FQDNs for FIX LF interfaces |
| | | 11.1.2.4 | Added Disaster Recovery FQDNs for FIX LF interfaces |
| | | 11.2.4.1 | Inclusion of Heartbeat ports |
| | | 11.2.4.2 | Inclusion of Heartbeat ports |
| | | 13 | Addition of Chapter 13 containing a full list of all defined multicast ranges. |
| 2.2.2 | 10.01.2023 | all | Removed references to discontinued Eurex Risk Solution |
| | | 6.1.1 | Removed the reference to “recommended gateways” |
| | | 6.1.2.2 | Corrected FQDN for Leased line – Side B (Active) |
| | | 6.2.3.1 | Correct Source Networks for EOBI Production and removed EEX EOBI Multicast Groups |
| | | 6.3.3.2 | Added EEX EOBI Multicast Groups |
| | | 11.1.1 | Removed the reference to “recommended gateways” |
| 2.2.3 | 30.01.2023 | 6.1.1 | Added support of PS Gateways for the EEX market |
| | | 6.1.2 | Changed presentation of FIX LF FQDNs / Ports |
| | | 7 | Changed presentation of CRE IP addresses and ports |
| | | 8 | Changed presentation of CUE IP addresses and ports |
| | | 11.1.2 | Changed presentation of FIX LF FQDNs / Ports |
| | | 11.1.2.3 | Changed active/standby gateways for Simulation/Disaster Recovery for XVIE and its partner exchanges |

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| 2.2.4 | 20.02.2023 | 6.2.5 | Removed chapter about "Eurex T7 Market Signals" (is no longer offered in this form) |
| 2.2.5 | 17.03.2023 | 6.1.2.2 | Corrected the FQDN for Leased line Side B (Active) in Production |
| 2.2.6 | 19.05.2023 | 6.1.1.1 6.1.1.3 6.1.2.1 6.1.3 11.1.1.1 11.1.1.5 11.1.2.1 11.1.3 | Added information for support of TLS 1.3 Added information regarding T7 ETI HF and LF session password encryption Added information for support of TLS 1.3 Added Transport Layer Security - Validation of Server Certificates Added information for support of TLS 1.3 Added information regarding T7 ETI HF and LF session password encryption Added information for support of TLS 1.3 Added Transport Layer Security - Validation of Server Certificates |
| 2.2.7 | 22.08.2023 | 6.1.1.1 6.1.1.3 6.1.1.4 6.1.2.1 6.1.2.4 6.1.5 11.2.1 6.3.2 11.1.1.1 11.1.1.6 11.1.2.1 11.1.2.5 12.1.2 6.1.1 11.1.1 General | Updated the list of supported cipher suites Removal of the ETI LF Eurex simulation gateways L03 and L04, (193.29.89.66 / 193.29.89.98) Addition of weekend connectivity option for ETI gateways Updated the list of supported cipher suites Addition of weekend connectivity option for FIX LF gateways Added new chapter for T7 Web Risk Control GUI Added new chapter for T7 Web Risk Control GUI Updated Trade Entry API IP addresses and ports Updated the list of supported cipher suites Addition of weekend connectivity option for ETI gateways Updated the list of supported cipher suites Addition of weekend connectivity option for FIX LF gateways Updated the maximum allowed Ethernet frames per minute from 300000 to 400000 Updated partition IDs for Xetra Simulation (now 50-54) Updated partion ID for EEX Simulation (now: 20) Renamed C7 Derivatives Clearing GUI to C7 Derivatives Clearing GUI and EurexOTC Clear Margin Calculator GUI Prisma Margin Calculator GUI |
| 2.2.8 | 13.11.2023 | 1.2, 6.3.5.4 | Removed Securities Clearing GUI |