EUREX

Eurex Repo F7

Release 3.6

Release Notes – Production version

GUI + Technical Upgrade + New F7 FIX Gateway

Version   1.1

Date   16. November 2021

Contents

List of abbreviations

The following is a list of terms and abbreviations used in these release notes.

Abbreviation or term	Description
DBAG	Deutsche Börse AG
F7 API	F7 Application Programming Interface for third party software products connecting to F7.
F7	F7 trading system. The "7" denotes it is part of the Deutsche Börse Group "7" platform technology suite, where "F" stands for funding and financing.
FIX	Financial Information eXchange
TCP/IP	Transmission Control Protocol/Internet Protocol
GUI	Graphical User Interface
IOI	Indication of Interest
RFQ	Request for Quote
ISV	Independent Software Vendor
XSD	XML Schema Definition

1. Introduction

To further enhance its trading infrastructure, Eurex Repo is planning to launch F7 release 3.6 on 29. November 2021.

Eurex Repo provided a dedicated simulation environment, in order to give customers the opportunity to perform comprehensive testing of their trading applications, independent from Eurex Repo's production environment. The simulation period for release 3.6 started on 11. October 2021. Please note that the current production software is always available for testing in the advanced simulation environment.

Release 3.6 is a GUI upgrade and the launch of the new F7 FIX Gateway. There are no functional changes to the API and therefore the API version numbers do not change.

Release 3.6 also includes a technical upgrade that applies to all users of the F7 API. **API users may have to adapt their software prior to the upgrade**. The usage of the F7 Trader GUI is not affected by this change.

It is always strongly recommended that all API customers (including ISVs) perform a regression test during the simulation period.

1.1 New features and enhancements

Release 3.6 includes the following changes:

- New F7 FIX Gateway

- F7 GUI specific enhancements
  - Microsoft Edge browser support
  - RFQ highlighting in Pre Trade Manager

- F7 API Important Technical Upgrade of AMQ

2.   New F7 FIX Gateway

Eurex Repo offers a new FIX Gateway with F7 release 3.6, based on FIX version 4.4.

The F7 FIX Gateway is a point-to-point service based on the technology and industry standards TCP/IP, FIX and FIX Session Protocol.

The F7 FIX Gateway provides services to connect customer applications to F7 and offer the following functionalities:

- RFQs/IOIs, including sending, receiving, responding with offers, and accepting (or rejecting offers)
- Addressed Offers (AO), including pre-arranged offers (PAO).
- Countering addressed offers.
- Inquiring and cancelling PreTrades
- F7 initiated actions on PreTrades upon expiry or session hold
- Publishing of Own and Public Trades
- Approval of Trades by Select Finance Clearing Agents
- Inquiring, modifying and completing trades
- Master data inquiry of securities, product terms, segments, members and users.

Additional details can be found in the F7 FIX Gateway Overview and F7 FIX Gateway User Manual available in the Eurex Repo member section.

3.   F7 GUI specific enhancements

Release 3.6 includes the following enhancements to the F7 Trading GUI.

3.1   Supported browsers

Starting with release 3.6, the supported browsers for the F7 GUI are extended to include Microsoft Edge, and the complete list is as follows:

	Supported browsers
⇨	• Mozilla Firefox, version 80, or newer • Mozilla Firefox ESR, version 78, or newer • Google Chrome, version 85, or newer • Microsoft Edge, version 86, or newer

The F7 Trading GUI is expected to run using a wide range of recent HTML5 compliant browser software and on any recent operating system.

A number of browser and operating system combinations are part of Eurex Repo's test scenarios. These combinations are considered as "supported".

3.2   Clearing the cache

After the release introduction, please clear the cache of your browser to ensure that the newly introduced GUI functionalities behave correctly.

Chrome Browser:

a. Press **Ctrl+Shift+Del**
OR
a. Click **Menu -> More tools -> Clear browsing data**
b. Please select Time range as All time

c. Please select Cookies and other site data & Cached images and files options
d. Click **Clear data** button

Firefox Browser:

a. Press **Ctrl+Shift+Del**
OR
a. Click **History -> Clear Recent History**

b. Please select Time range to clear as Everything

c. Please select Cookies, Cache & Offline Website Data options
d. Click **OK** button

Microsoft Edge Browser:

a. Press **Ctrl+Shift+Del**
OR
a. Click **Menu -> Settings -> Privacy, search and services**
b. Navigate to Clear Browsing Data
c. Click **Choose what to clear** button

d. Please select Time range to clear as All Time

e. Please select Cookies and other site data & Cached images and files options

f. Click **Clear now** button

3.3   RFQ highlighting in Pre Trade Manager

With release 3.6, the Pre Trade Manager will highlight RFQs as follows:

- When Offers are received against an RFQ/IOI sent by your firm
- When a received RFQ/IOI has offers sent from your firm.

Users can configure the colors of the highlighting in user preferences.

4.   F7 API – Important technical upgrade of AMQ

F7 will be upgraded to use Red Hat AMQ Version 7.8.1, which is based on Apache ActiveMQ "Artemis".

Earlier versions of the Red hat AMQ broker allowed clients to specify topics and queues either with a prefix "topic://", "queue://" or without such a prefix when creating a message consumer.

With the upgrade to AMQ Version 7.8.1, using prefixes may no longer work for some clients.

To avoid any potential issues with the new broker version we recommend to omit prefixes while specifying a queue or topic message consumer.

Depending on the client these prefixes may be specified in the application code or alternatively in a configuration file.

For example,

```
// Java example code based on QPID-JMS client library and JMS 2.0
// Old broadcast topic subscription (no longer valid)
// JMSConsumer topicConsumer = context.createDurableConsumer("topic://XXXXX.MasterDataTopic", "myUniqueId");

// New broadcast topic subscription
JMSConsumer topicConsumer = context.createDurableConsumer("XXXXX.MasterDataTopic", "myUniqueId");

// Old response queue consumer (no longer valid)
// JMSConsumer queueConsumer = jmsContext.createConsumer("queue://XXXXX.ResQueue_I", MessageFilter);

// New response queue consumer
JMSConsumer queueConsumer = jmsContext.createConsumer("XXXXX.ResQueue_I", MessageFilter);
```

Alternate possibility in configuration files:

'topic://XXXXX.MasterDataTopic'	to be replaced with ->	'XXXXX.MasterDataTopic'
'queue://XXXXX.ResQueue_L'	to be replaced with ->	'XXXXX.ResQueue_L'
'queue://XXXXX.ReqQueue_I'	to be replaced with ->	'XXXXX.ReqQueue_I'
'queue://XXXXX.ResQueue_I'	to be replaced with ->	'XXXXX.ResQueue_I'

XXXXX to be replaced with SAP Member ID.

Clients still using prefixes after the update to F7 3.6 may receive errors which are highly dependent on the client libraries used. Errors similar to the ones below may occur when creating a message consumer using a prefix on F7 3.6:

```
not authorized to create consumer
XXXXX does not have permission='CREATE_ADDRESS' on address topic://XXXXX.MasterDataTopic
```

API users using prefixes should change to omitting prefixes to ensure connectivity. This change can be done at any time prior to release 3.6 introduction.

API users already omitting prefixes will not be affected.

In either case it is always strongly recommended that all API customers perform a regression test during the simulation period.

⇓	Please note that release 3.6 does not functionally change the F7 API. As of release 3.6, the acceptable version numbers remain as 3.4 and 3.5. Release 3.6 is not a valid API version number.

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5.   Further information and contacts

The Eurex web page www.eurex.com is the central source for all relevant information of Eurex Repo F7. General information and FAQs can be found at: www.eurex.com > Support > F7 Trading System.

Further information is available in the Deutsche Börse Member Section under Eurex Repo:

- Updated F7 API documentation (API manual, XSDs and XML examples)
- F7 FIX Gateway Overview
- F7 FIX Gateway Manual

To order connectivity or upload GUI and API certificates please:

- Access the Member Section under "Requests & Configuration"
- > Member Section > Technical Connection > Requests & Configuration

For the most up-to-date information, please check our Implementation News at: www.eurex.com > Tech > F7 Trading System > Implementation News

Please do not hesitate to contact us in case of any questions.

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6.   Change Log

Version	Chapter, page	Date	Change
1.0	n/a	10-Sep-2021	Simulation version.
1.1	n/a	16-Nov-2021	Production version

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