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Eurex Repo Functional Information

Eurex Repo F7 simulation update v4.0 – FIX Upgrade and Mandatory API Upgrade

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Importance: High Priority

Summary:

To further enhance its trading infrastructure, Eurex Repo is planning to launch F7 release 4.0.

The Eurex Repo F7 simulation environment will be updated to version F7 release 4.0 on October 12th 2023 at 12:00 CEST.

Eurex Repo will conduct internal tests on October 13th, 2023 and the **Simulation** period will commence **starting Monday, October 16th, 2023 with v004.040.000.**

Release 4.0 includes GUI enhancements as well as **FIX Gateway upgrade and mandatory API upgrade**.

Any API system interfacing to F7 have to use the latest API and XSDs.

As release 4.0 is an mandatory API upgrade, the **valid value for API VERSION NUMBER is: 4.0.**

Release 4.0 includes the following enhancements:

- Core enhancements
  - New break date terms
  - Floating rate trade Calculations
  - Product Term after partial closing
  - Cut-off times for trade closings and amount changes

- F7 GUI specific enhancements
  - Market Watch enhancements
  - SecLend renamed to HQLA^X
  - Guarantee type
  - Balance Sheet Netting Monitor
  - Cut-off times

- F7 API specific enhancements
  - Changes to JMS header
  - New fields for break date terms and floating rate trades
  - Cut-off times

- F7 FIX Gateway specific enhancements
  - New master data inquiries
  - Margin parameters added to Security List
  - New fields for break date terms, guarantee type and floating rate trades
  - FIX44.XML version check
  - Cut-off times

- F7 MTX specific enhancements
  - Guarantee type

F7 GUI users are strongly recommended **to clear the browser cache** after the release introduction, to ensure that the newly introduced GUI functionalities behave correctly.

Details on the various enhancements and features are described in the "
F7_4.0_Simulation_ReleaseNotes_v5 " which has been published in the Eurex Repo member section.

F7 system documentations for release 4.0 are available at: Eurex Repo Member Section > Repo Resources > Trading System F7 > System documentation > Release 4.0

Including:
Eurex Repo F7 Release Notes, Simulation version
Eurex Repo F7 GUI – User Manual
Eurex Repo F7 API Documentation (API Manual, XSDs and XML Examples, API Best Practice)
Eurex Repo F7 FIX Gateway Documentation (Overview, FIX manual, Messages Examples)
Eurex Repo F7 MTX User Manual
Eurex Repo Common Report Engine (User Guide, Download Eligible Securities)

The **launch** of the **upgrade to version 4.0 in Eurex Repo F7 production is planned on Monday, December 4th 2023.**

Best regards,

Your Eurex Repo Team
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