

## SEMOpx Info – 9 October 2020

# M7 6.10 available in Advanced Simulation, production go-live in November

### Important information – Action required

- New M7 6.10 release to **go live on 10<sup>th</sup> November 2020**
- **M7 6.10 version available in Advanced Simulation**
- **Market Trial:** member testing phase starts in ASIM **as of 27 September 2020**
- **New mandatory ComTrader version 6.10**
- **Activation of M7 password expiration**
- Contract closure indication in ComTrader
- API changes: all API schemas affected
  - New DFS180 API specifications and XSD files
  - Trades retrieval time period change from 25 to 7 hours maximum per request
  - Order Request enables to retrieve Remote Unknown order
  - ComTrader “Send Request” new panel in ASIM: test API messages
  - Bug fixes

The below table of content gives you direct access to topics of interest.

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# 1. Contract closure indication

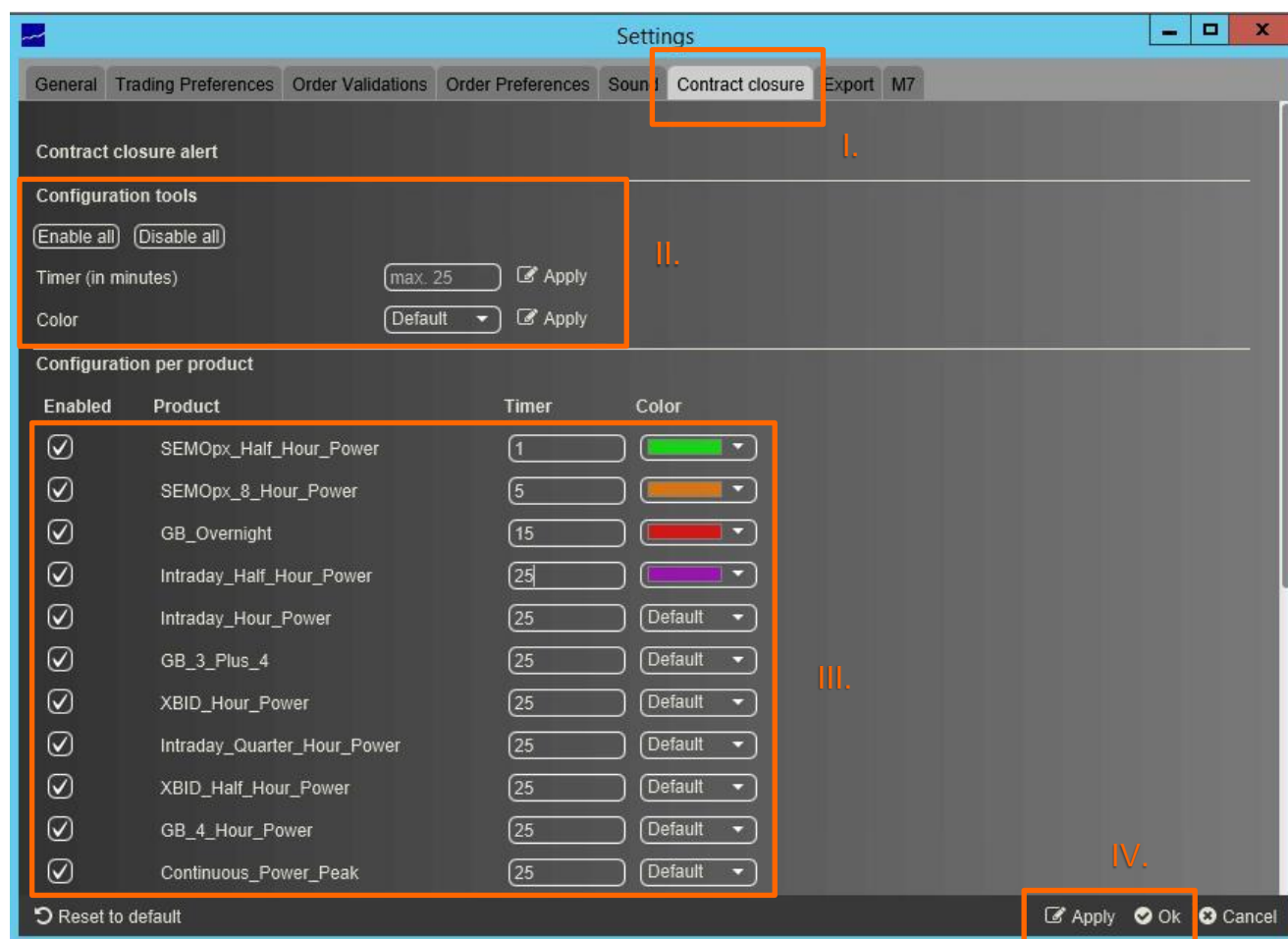
The implementation of the contract closure indication functionality will improve the awareness for members when a contract is about to close.

## 1.1 Contract closure indication settings

To activate the contract closure indication, it is required to set the time when the indication should start before contract closure and to set the color highlighting the contract which is about to close. The parameters can be set globally (for all products at once) or individually on product level.

### Parameters

- Timer: Minimum 1min / Maximum 25min
- Color: orange / red / purple / green



**Settings**

General Trading Preferences Order Validations Order Preferences Sound **Contract closure** Export M7

Contract closure alert

**Configuration tools**

Enable all Disable all

Timer (in minutes) max. 25 Apply

Color Default Apply

**Configuration per product**

| Enabled                             | Product                     | Timer | Color   |
|-------------------------------------|-----------------------------|-------|---------|
| <input checked="" type="checkbox"/> | SEMOpx_Half_Hour_Power      | 1     | Green   |
| <input checked="" type="checkbox"/> | SEMOpx_8_Hour_Power         | 5     | Orange  |
| <input checked="" type="checkbox"/> | GB_Overnight                | 15    | Red     |
| <input checked="" type="checkbox"/> | Intraday_Half_Hour_Power    | 25    | Purple  |
| <input checked="" type="checkbox"/> | Intraday_Hour_Power         | 25    | Default |
| <input checked="" type="checkbox"/> | GB_3_Plus_4                 | 25    | Default |
| <input checked="" type="checkbox"/> | XBID_Hour_Power             | 25    | Default |
| <input checked="" type="checkbox"/> | Intraday_Quarter_Hour_Power | 25    | Default |
| <input checked="" type="checkbox"/> | XBID_Half_Hour_Power        | 25    | Default |
| <input checked="" type="checkbox"/> | GB_4_Hour_Power             | 25    | Default |
| <input checked="" type="checkbox"/> | Continuous_Power_Peak       | 25    | Default |

Reset to default Apply Ok Cancel

I. New Contract closure indication setting

- II. Global configuration for all products at once
- III. Individual configuration on product level
- IV. Please apply any changes before saving it with Ok

## 1.2 Market Overview

The following example shows the contract closure indication for the XBID contract 17-18 in Orange with the indication starting at 15:45 (15min before contract closure).

► Market Overview (Predefined products)

| R | + | Area | Contract  | Cur | Phas | State | BAcc         | OIBid | BIQty | OBid | BQty        | BVWA          | Bid           |
|---|---|------|-----------|-----|------|-------|--------------|-------|-------|------|-------------|---------------|---------------|
| ✖ |   | AMP  | 16-17_XB  | EUR | CLSD | ACTI  |              |       |       |      |             |               |               |
| ✖ | ⊖ | AMP  | 17-18_XB  | EUR | CONT | ACTI  | 10.0<br>11.0 |       |       | 10.0 | 10.0<br>1.0 | 10.00<br>9.18 | 10.00<br>1.00 |
| ✖ |   | AMP  | 18-19_XB  | EUR | CONT | ACTI  |              |       |       |      |             |               |               |
| ✖ |   | AMP  | 19-20_XB  | EUR | CONT | ACTI  |              |       |       |      |             |               |               |
| ✖ |   | AMP  | 20-21_XB  | EUR | CONT | ACTI  |              |       |       |      |             |               |               |
| ✖ |   | AMP  | 21-22_XB  | EUR | CONT | ACTI  |              |       |       |      |             |               |               |
| ✖ |   | AMP  | 22-23_XB  | EUR | CONT | ACTI  |              |       |       |      |             |               |               |
| ✖ |   | AMP  | 23-T00_XB | EUR | CONT | ACTI  |              |       |       |      |             |               |               |

+ Expand all ⊖ Collapse all 5 Status Today AMP All Aggregate

When using highlighted columns in combination with the new contract closure indication, the indication will be shown as a dominant color.

API impact: None, as this is a pure ComTrader feature.

## 2. Activation of password expiration

With the go-live of M7 6.10 we will activate an improved and more secured password expiration policy. In the current M7 version your password is locked after 90 days of inactivity. With M7 6.10, the password policy will be slightly updated, and **each user password must be changed every 90 days, no matter if the user is active or not**. This change is **applicable for all types of users** (Trader / Back Office / Report / API / API Team User) **in production only (not in simulation environments)**.

Please see below important information regarding the new password policy:

- **The user will be informed** about the upcoming password expiration **twice** via e-mail (10 days before expiration / at the expiration day).

- **The password cannot be the same** as the previous one.
- **The password validity will start after the first login.**
- If you are connected while the password expires, the user will not be disconnected but it is not possible to login after the next logout.
- **The expiration of user passwords will not apply in Advanced Simulation.**

There are several ways to reset the M7 password:

- 1) via the forgotten-password/reset-password functionality in ComTrader,
- 2) via the change password functionality in the M7 WebGui,
- 3) using the link in the reminder e-mail shortly before expiration,
- 4) by contacting SEMOpx Market Operations.

M7 User password constraints reminder (including API users):

New password shall be different than 6 previously used passwords.

Passwords shall be:

- At least 8 characters long and shall fulfil 3 out of the 4 requirements:
- At least one upper case letter
- At least one lower case letter
- At least one number
- At least one special character.

Please be reminded that all e-mail addresses need to be up to date with SEMOpx Customer Services.

Please contact our Market Operations Team if you experience any kind of issue with your password.

API impacts:

The slides below summarize what can be done via which interface. As indicated below, as of 6.10 a Logout Report is broadcast to the user, in addition to the Acknowledgement.

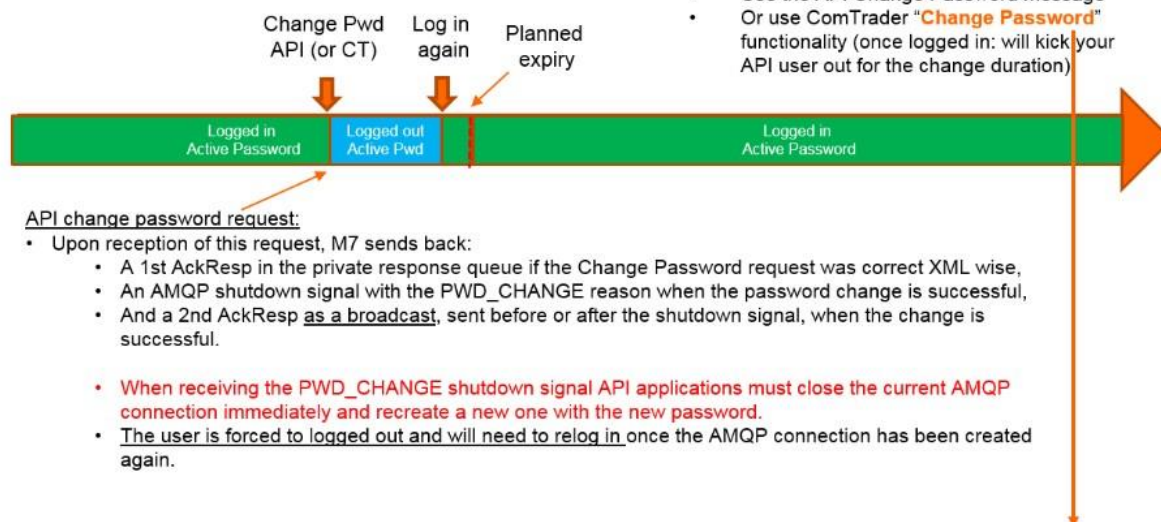
## M7 6.10 password policy change – API

### Scenario 1: password changed before expiry

Before your password expires:

You can change your password :

- Use the API Change Password message
- Or use ComTrader "Change Password" functionality (once logged in: will kick your API user out for the change duration)



#### API change password request:

- Upon reception of this request, M7 sends back:
  - A 1st AckResp in the private response queue if the Change Password request was correct XML wise,
  - An AMQP shutdown signal with the PWD\_CHANGE reason when the password change is successful,
  - And a 2nd AckResp as a broadcast, sent before or after the shutdown signal, when the change is successful.
- When receiving the PWD\_CHANGE shutdown signal API applications must close the current AMQP connection immediately and recreate a new one with the new password.
- The user is forced to logged out and will need to relog in once the AMQP connection has been created again.

| Client Date         | Process Date        | RTT | Direction   | Routing Key                    | Correlation ID                  | Request Type | XML   |
|---------------------|---------------------|-----|---|--------------------------------|---------------------------------|--------------|---|
| 15.09.2020 18:02:39 | 15.09.2020 18:02:39 | 2   |  | m7.private.responseQueue.CXSIM | ada2b700-9647-4978-8430-e7dba81 | AckResp      |  |
| 15.09.2020 18:02:38 | 15.09.2020 18:02:38 | 0   |  | m7.request.management          | ada2b700-9647-4978-8430-e7dba81 | ChgPwdReq    |  |

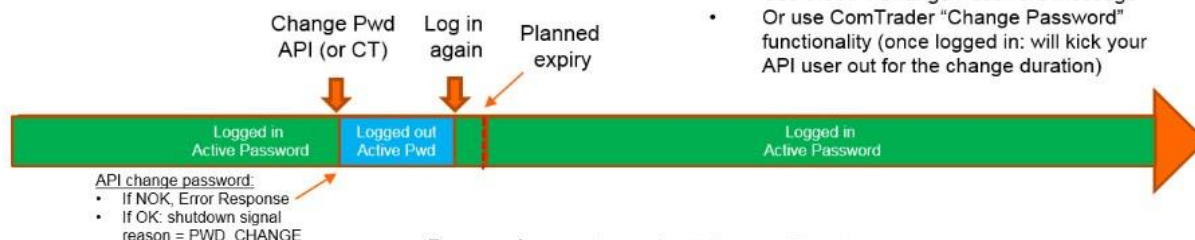
## M7 6.10 password policy change – API

### Scenario 1: password changed before expiry

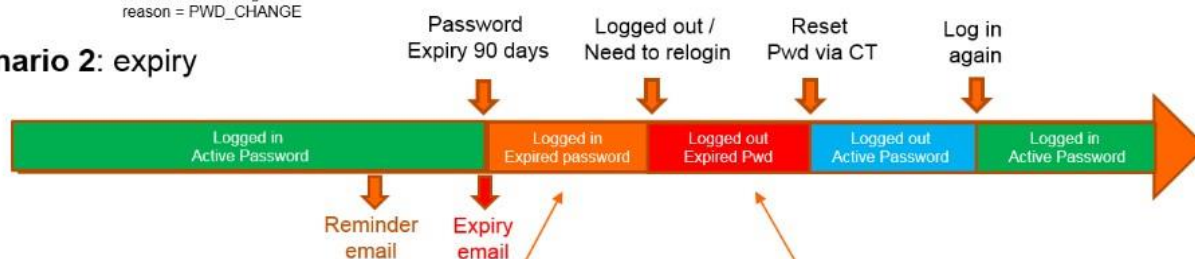
Before your password expires:

You can change your password :

- Use the API Change Password message
- Or use ComTrader "Change Password" functionality (once logged in: will kick your API user out for the change duration)



### Scenario 2: expiry



If your API user password expires while your API app is connected:

- Your API user is NOT kicked out, your app can pursue its activity without any limitation
- Next login possible only once the password gets changed
- You can still change your password via the API
- You can only use ComTrader if you were already connected via ComTrader (non API user)

Once your password is expired :

- You cannot log in: cannot use CT "change password"
- use the ComTrader "Forgotten password" functionality to RESET your password and get a new one by email from M7.
- Then you can change it into a personalized one (via API or CT)

Note: the M7 API does not enable to reset a password. ComTrader is the only interface where this can be done.

You can use ComTrader to capture a *Change Password* Request XML payload:

```
<?xml version="1.0" encoding="UTF-8"?>
<ChgPwdReq xmlns="http://www.deutsche-boerse.com/m7/v6" currentPwd="Test0202" newPwd="Test0303">
  <StandardHeader marketId="EPEX"/>
</ChgPwdReq>
```

## 3. API changes

### 3.1 Trades retrieval time period change from 25 to 7 hours maximum per request

This change affects the period for which it is possible to request private or public trades.

As a result M7 6.10 increases the private and public trade requests limits (multiplied by 4) to compensate the need to send more requests limited to 7 hours of trades.



The System Info Response message will reflect these new 56/280 limits per minute and hour instead of the former 14/70).

The following messages are affected.

- **TradeCaptureReq** (private trades):

#### 6.4.12 TradeCaptureReq

- **Type:** Inquiry Request
- **Routing Keys:** m7.request.management
- **Roles:** Trader, Market Operation, Broker, Market Maker, Sales
- **Request Limits:** 56/280<sup>8</sup>

| XML Tag                | Type      | m/o      | No.      | Data Type        | Short description   |
|------------------------|-----------|----------|----------|------------------|---|
| <b>TradeCaptureReq</b> | <b>SE</b> | <b>m</b> | <b>1</b> | <b>Structure</b> |   |
| startDate              | A         | m        |          | DateTime         | The start of the period for which the trades are retrieved. This value must fulfil the following conditions:<br><br><b>endDate-startDate</b> <= the number of hours configured for the client. The default configuration is <b>7 hours</b> .  |
| endDate                | A         | o        |          | DateTime         | The end of the period for which the trades are retrieved. The following condition must be fulfilled:<br><br><b>endDate-startDate</b> <= the number of hours configured for the client. The default configuration is <b>7 hours</b> .<br><br>If no end date is given, the backend will return all trades until midnight (CET/CEST for all products) of the start date. |

- **PblcTradeConfReq** (public trades):



#### 6.4.14 PbIcTradeConfReq

- **Type:** Inquiry Request
- **Routing Keys:** m7.request.inquiry
- **Roles:** Trader, Broker, Data Vendor
- **Request Limits:** 56/280<sup>9</sup>

| XML Tag   | Type | m/o | No. | Data Type | Short description   |
|-----------|------|-----|-----|-----------|---|
| startDate | A    | m   |     | DateTime  | The start of the period for which the trades are retrieved. This value must fulfil the following conditions:<br><br>(endDate – startDate) <= the number of hours configured for the client. The default configuration is 7 hours. |
| endDate   | A    | m   |     | DateTime  | The end of the period for which the trades are retrieved. The following condition must be fulfilled:<br><br>(endDate – startDate) <= the number of hours configured for the client. The default configuration is 7 hours.         |

- **SystemInfoResp**: which features the inquiry requests rate limits for 60 seconds and 3600 sec

```

<RequestLimit message="ImplOrdReq" duration="3600" rate="10"/>
<RequestLimit message="TradeCaptureReq" duration="60" rate="56"/>
<RequestLimit message="TradeCaptureReq" duration="3600" rate="280"/>
<RequestLimit message="HubToHubReq" duration="60" rate="50"/>
<RequestLimit message="HubToHubReq" duration="3600" rate="500"/>
<RequestLimit message="PblcTradeConfReq" duration="60" rate="56"/>
<RequestLimit message="PblcTradeConfReq" duration="3600" rate="280"/>
<RequestLimit message="LoginReq" duration="60" rate="14"/>
<RequestLimit message="LoginReq" duration="3600" rate="70"/>
- </RequestLimitList>
- </SystemInfoResp>

```

### 3.2 Order Request enable to retrieve Unknown remote orders

M7 6.9 introduced a new “Unknown” state for remote orders while M7 is disconnected from XBID. But so far these “Unknown” orders were not part of the response to an Order request (Order Execution Report), which would only feature Active and Hibernated orders.

With M7 6.10 orders that are in the “Unknown” state are included in the Order Execution Report sent by M7 as a response to an Order Request, along with Active and Hibernated orders.

### 3.3 API schemas and conformance test

Please note that the above changes concern all API applications, whatever API schema version (XSD file) they use.

**No conformance test is required for M7 6.10 for existing applications, as long as**

- You do not switch from a read-only to read-write app
- You do not change the number of AMQP objects used (AMQP connections, channels, queues), or the message acknowledgement method (automatic/manual)

### 3.4 List of M7 API known issues and fixes

Please find attached an updated version of the “[List of M7 API issues and fixes](#)” document.

All versions of this document are also accessible:

- on our new Website ([www.semopx.com](http://www.semopx.com))
- or online (for ISVs and Data Vendors) using the link:  
<https://www.marketdata.epexspot.com/index.php/s/KrcXu3Hx4HSF3Je>

The password to access it has already been sent in a separate e-mail. Should you need it again please do not hesitate to contact us at [marketdata.technical@epexspot.com](mailto:marketdata.technical@epexspot.com).

**Please note the following fixes in the 6.10 version:**

- **SERVICE-3168: remote Order book revisionNo** now starts at 1 in order book messages
- **SERVICE-5690: "Data access exception occurred"** in response to Public Trades inquiry requests
- **SERVICE-6186: Remote trades recall:** unexpected state transitions and revisionNos in PblcTradeConfRprt after sending a TradeRecallReq request
- **SERVICE-6420: No H2H heartbeat with sobConnectionState =DISCONNECTED** when disconnected from XBID

## 4. New API Package

The new [DFS180](#) API specifications and XSD files are attached.

Please download the new full package from the [Download Center on our website](#) after login to the member area or from the link above (IDV/DV).

## 5. M7 6.10 Market Trial in Advanced Simulation

The new M7 6.10 Version can be tested in Advanced Simulation as of 27 September. To provide the best possible testing scenarios, we will disconnect XBID from the ASIM Environment every business day at approx. 10:00, from 27 September until M7 6.10 production go-live in November. The connection will be reestablished after 30 minutes at approx. 10:30. This will allow to test API apps with regards to the 6.10 response to Order Requests that includes remote orders in the "Unknown" state.

Please find below the Advanced Simulation Environment details:

| Advanced Simulation environment (two-sided) |  |
|---|--|
| ASIM ComTrader                              | Download link: <a href="https://portal-simulation.m7.epexspot.com/">https://portal-simulation.m7.epexspot.com/</a>   |
|   | Profile Server: <a href="https://exte1.profiles.m7.deutsche-boerse.com:60100/">https://exte1.profiles.m7.deutsche-boerse.com:60100/</a><br><a href="https://exte2.profiles.m7.deutsche-boerse.com:60100/">https://exte2.profiles.m7.deutsche-boerse.com:60100/</a> |
|   | AMQP M7 Server: <a href="https://advsimu1.epex.m7.deutsche-boerse.com:50240">advsimu1.epex.m7.deutsche-boerse.com:50240</a><br><a href="https://advsimu2.epex.m7.deutsche-boerse.com:50240">advsimu2.epex.m7.deutsche-boerse.com:50240</a>                         |
| ASIM M7                                     | Report WebGUI: <a href="https://advsimu1.epex.m7.deutsche-boerse.com:60240/">https://advsimu1.epex.m7.deutsche-boerse.com:60240/</a><br><a href="https://advsimu2.epex.m7.deutsche-boerse.com:60240/">https://advsimu2.epex.m7.deutsche-boerse.com:60240/</a>      |

Please do not hesitate to contact us should you require any further information.