Deutsche Börse Group's T7 - Derivatives Markets

T7 Trader, Admin and Clearer GUI

What's New

Release 7.1

Version 7.1_03

Date 18. Jul 2019

What's New at a Glance in T7 Release 7.1

1   New features with 71.800.xxx

1.1   Eurex EnLight: display of market data within EnLight views

		Phase	BQty	Bid	Ask	AQty	ULPrice
CLOB Implied			20	48.2	48.5	300	
CLOB Outright	Cont		70	48.5	48.7	70	
			200	48.0	48.8	70	
					49.0	20	

- CLOB implied: calculates VWAP considering given EnLight Total Qty

- CLOB outright: display up to 3 levels market depth

- Click into CLOB bid/ask cells opens a prefilled Order Entry, similar to Market view

2   New features with T7 Release 7.1

2.1   TES Basket Entry for Total Return Futures (BTRF)

New *TES - Basket Trade Entry* offers TES trading of a basket of ETRFs (Total Return Future on a single stock) - a synchronized execution of component trades, i.e. a user defined group of ETRF trades.
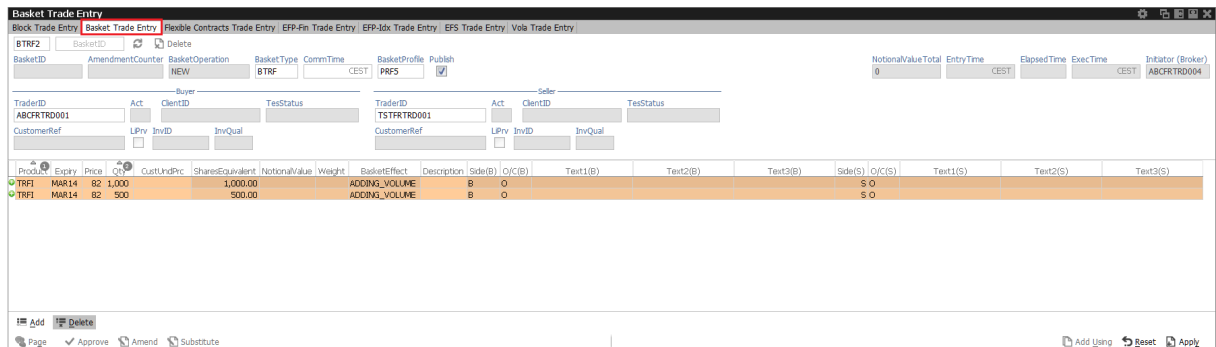

Fig. 1: Screenshot of the *TES - Basket Trade Entry* view with two component trades.

- A basket of ETRFs is assembled/entered and approved/executed as a whole

- Each newly created BTRF receives a unique basket ID

- Various amendment operations are supported during the lifecycle of a basket: e.g. adding / substituting component trades thus effectively adding or reducing individual positions

2.2 Eurex EnLight Enhancements

Quick feedback for Market Maker when quoting: New buttons on the *EnLight Quote* view allows a Market Maker to quickly reply to a Requester without need to send a quote instantly.

✓ Working Market Maker signals interest in negotiation, a possibly entered quote is deleted.

✓ Decline Market Maker declines any quoting for particular negotiation.

Publish complex instruments created in Eurex EnLight:
Eurex EnLight Strategies can now be published to the Market by ticking the specific checkbox on the *Eurex EnLight Requester Details* view.

Order Entry 'To Eurex EnLight':
New button *To Eurex EnLight* opens the *EnLight Requester Details* view prefilled with data from the *Order Entry* view.

Display of EnLight Minimum Block Trade Size (MBTS):
Eurex EnLight MBTS is now displayed to requester and responder in all relevant Eurex EnLight views.
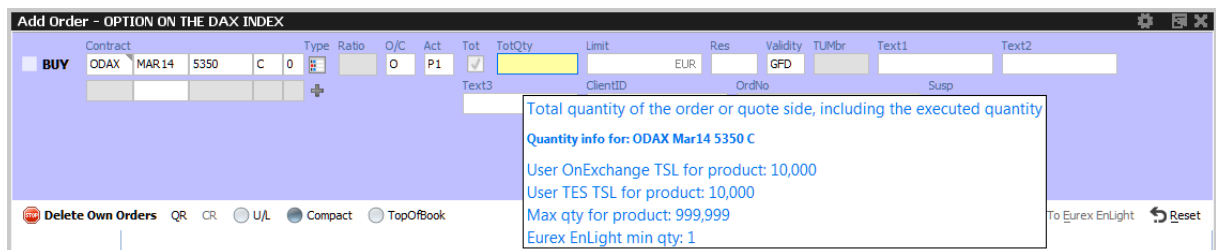
2.3 Order Entry display enhancement

Fig. 2: *Order Entry* view with mouse-over info bubble on *TotQty* field displaying product specific quantities / transaction size limits.