

T7 Release 5.0

Known Limitations

Simulation

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1. Known Limitations

This purpose of this document is to list the most important known limitations for T7 Release 5.0, which may affect participants.

The known limitations are organized by category. If an issue is listed here, Deutsche Börse Group is aware of it and is currently working to fix it. The document will be updated at regular intervals when existing issues have been fixed or if new limitations have been detected.

1.1 General functionality restrictions in T7 Release 5.0

The following functionality will not be available for the start of T7 5.0 Simulation

#	Affected Market	Known Limitation	Comment / Workaround
1	Xetra	T7 Clearer GUI	None
2	Xetra	Market Book Window in Trader GUI	None

1.2 T7 Trader GUI (General)

#	Affected Market	Known Limitation	Comment / Workaround
1	Xetra	Currently in order to modify trailing stop order, stop price is mandatory.	None
2	Eurex	T7 Entry Service (TES) page broker functionality does not work.	None
3	Xetra	In certain scenarios, BidAvg or AskAvg price will be displayed wrong in the Market Window.	None
4	Xetra	In certain cases, surplus quantity will not show in the surplus field in the Market Window.	None
5	Xetra	In some cases, the order view does not provide information about the EnteringBU and EnteringUser.	None
6	Xetra	Information about currency is missing in the order view.	None
7	Eurex & Xetra	In the order history window for the market orders, the limit field will be shown as blank.	None
8	Eurex	It is no longer possible to enter transactions for option products via T7 Entry Service (TES) in the T7 trader GUI.	None
9	Xetra	It may not be possible for a participant to enter an order in instrument where settlement currency is different from price currency, even though the settlement currency is assigned to member.	None
10	Xetra	T7 Cash: Order entry incorrectly rejected despite BU having a settlement currency assignment.	None
11	Xetra	Order modification to BOC restriction is not rejected in the auction phase.	None
12	Xetra	Display quantity of ICEBERG order is incorrect during FREEZE AUCTION.	None

1.3 T7 Admin GUI (General)

#	Affected Market	Known Limitation	Comment / Workaround
-	Eurex & Xetra	There are currently no known issues for the T7 Admin GUI.	-

1.4 T7 FIX Gateway

#	Affected Market	Known Limitation	Comment / Workaround
-	Eurex & Xetra	There are currently no known issues for the T7 FIX Gateway.	-

1.5 T7 Enhanced Trading Interface (ETI)

#	Affected Market	Known Limitation	Comment / Workaround
1	Xetra	SideLiquidityInd in TradeBroadcast sometimes will show value Auction instead of None.	None
2	Xetra	In case cash instrument has different price and settlement currency then in TradeBroadcast wrong price currency is shown in the currency field.	None
3	Xetra	Non-persistent orders with trailing stop will be not deleted during session loss.	None
4	Xetra	Currently quote deletion request is not rejected in the IPO FREEZE and EXTENDED VOLA FREEZE phase.	None
5	Xetra	Price reasonability check for quote entry during the pre-trading phase will be not supported.	None
6	Xetra	It may not be possible for a participant to enter an order in an instrument where the settlement currency is different from price currency, even though settlement currency is assigned to the participant.	None
7	Xetra	Order entry incorrectly rejected despite BU having a settlement currency assignment.	None

#	Affected Market	Known Limitation	Comment / Workaround
8	Xetra	Order modification to BOC restriction is not rejected in the auction phase.	None

1.6 T7 Market and Reference Data Interfaces

#	Affected Market	Interface	Known Limitation	Comment / Workaround
1	Xetra	RDI/RDF	For certain instruments, the SecurityExchange Field might be empty.	None
2	Xetra	RDI	Currently information about corporate action (e.g. dividend payment, capital adjustment) is not published via the RDI interface.	None
3	Xetra	EOBI	The reference price of the instrument is incorrectly considered for showing daily high and daily low prices when the trade does not exist.	None
4	Xetra	EMDI	After reversal of the trade resulting from opening auction, the last auction price in EMDI is not cleared.	None
5	Xetra	MDI, EMDI	Display quantity of ICEBERG order is incorrect during FREEZE AUCTION.	None

1.7 Reports and Files

#	Affected Market	Known Limitation	Comment / Workaround
-	Eurex & Xetra	There are currently no known issues relating to Reports and Files.	-

1.8 T7 Market Signals

#	Affected Market	Known Limitation	Comment / Workaround
-	Eurex & Xetra	There are currently no known issues relating to Market Signals.	-

2. Change log

The document contains the following changes compared to the previous versions.

No	Date	Chapter	Change
1.0	13. April 2017		Initial version