

T7 Release 13.0

Derivatives and Cash Markets

Known Limitations

Simulation

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The purpose of this document is to list the most important known limitations for the new T7 Release, 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. Functionality that will be introduced after the launch of the new release

Market(s)	Functionality	Effective Date
XETR	Xetra Midpoint	13.09.2024
XEUR	Fee Identification Code Enhancement	t.b.d.
XEUR, XEEE	Enhanced Drop Copy Service	Q1 / 2025

2. Known Limitations

2.1 General functionality restrictions in the new T7 Release

The following table provides a general overview of the current functionality restrictions within the T7 Release software.

Market	Functionality

2.2 T7 Trader GUI

Market	Known Limitation
XEUR	Flexible instruments are not retrieved in TES Times & Sales after the upgrade to T7 Release 13.0
XEUR	Incorrect Quote Active Flag shown in GUI if MMP breach happens with QuoteInactiveandDelete set
XFRA	Quote entry is not updated automatically in the market view
XFRA	The price reasonability check is incorrect for light weight cash instruments
XFRA	Quotes are not removed from MarketView after Session Logoff for CA-S

2.3 T7 Admin GUI

Market	Known Limitation
XEUR	Market Maker Protection Session level "Add" and BU level "Delete" not working.

2.4 T7 Clearer GUI

Market	Known Limitation

2.5 T7 FIX LF

Market	Known Limitation

2.6 T7 Enhanced Trading Interface (ETI)

Market	Known Limitation
XEUR	An incorrect Mass Action Reason is received in the Quote Activation Notification message
XFRA	The price reasonability check is incorrect for light weight cash instruments

2.7 T7 Market and Reference Data Interfaces

Market	Interface	Known Limitation
XEUR	EMDI	Depth Incremental not received for Complex Instrument

2.8 Reports and Files

Market	Report / File	Known Limitation
XEEE	TR099	The TR099 EEX Order to Trade Ratio Report will be available from the business day 01 October 2024
XETR	TR101 / TR901	The TR101 MiFID II OTR Report and TR901 MiFID II Message Rate Report currently do not consider Xetra midpoint orders/trades in their calculations

3. Change Log

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

Date	Chapter	Change Description
06 Sep 2024	all	Initial version
09 Sep 2024	2.8	Addition of limitations to the reports TR101, TR901 and TR099
12 Sep 2024	2.2, 2.6	3 limitations from chapter 2.2 and one from chapter 2.6 have been resolved
25 Sep 2024	2.1	<ul style="list-style-type: none"> Removal of the general restriction for testing of the "BTRF Calendar Roll and Optional Early Termination" functionality
	2.2	<ul style="list-style-type: none"> Removal of the "The aggressor indicator is empty for midpoint orders in the "Time and Sales" limitation
	2.3	<ul style="list-style-type: none"> Addition of limitation
	2.7	<ul style="list-style-type: none"> Removal of the "The last midpoint trade information is missing in the EOBI snapshot limitation. Added EMDI limitation.
17 Oct 2024	2.2	<ul style="list-style-type: none"> Removal of "TrdTyp is incorrect after sweep order is matched in midpoint OB and CLOB" for XETR