

T7 Release 8.1

Derivatives and Cash Markets

Known Limitations

Simulation

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1. Known Limitations

The purpose of this document is to list the most important known limitations for T7 Release 8.1, 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 Functionality availability restrictions in T7 Release 8.1

The following functionality will not be available for the start of T7 8.1 Simulation

#	Affected Market	Functionality	Comment / Workaround

1.2 General functionality restrictions in T7 Release 8.1

The following table provides a general overview of the current functionality restrictions within the T7 Release 8.1 software.

#	Affected Market	Functionality	Comment / Workaround
1	Derivatives	TES: Auto approval rule specified at Market group level is not considered.	Auto approval rule should be created at product assignment group level, not at market group (i.e. EUREX) level.

1.3 T7 Trader GUI (General)

#	Affected Market	Known Limitation	Comment / Workaround
1	Derivatives	Basket Total Return Futures (BTRF)/EBB: User is not able to enter text fields in new leg trade component on modification of already approved basket.	User can delete the existing Basket and enter new one including new components.
2	Derivatives	Basket Total Return Futures (BTRF)/EBB: Broker (not a counterparty) cannot see basket positions to Amend/Substitute basket on next business day.	One of the counterparties can view and enter Amendment/Substitution if required.

1.4 T7 Admin GUI (General)

#	Affected Market	Known Limitation	Comment Workaround

1.5 T7 Clearer GUI (General)

#	Affected Market	Known Limitation	Comment Workaround

1.6 T7 FIX Gateway

#	Affected Market	Known Limitation	Comment Workaround

1.7 T7 Enhanced Trading Interface (ETI)

#	Affected Market	Known Limitation	Comment Workaround

1.8 T7 Market and Reference Data Interfaces

#	Affected Market	Interface	Known Limitation	Comment Workaround

1.9 Reports and Files

#	Affected Market	Report / File	Known Limitation	Comment Workaround

2. Side Notes

Clean-up of historical ETI News messages

With the introduction of T7 release 8.1, all historical ETI News messages older than one year will be removed from the system. In order to avoid gaps or duplicate sequence numbers in the ETI News message stream and the corresponding Retransmit message stream on the release introduction day, the sequence numbers of News messages will be reset to 1. The member applications should therefore be able to deal with that resetting of the sequence numbers. It is recommended to ensure the following:

- In case you require historical News messages, please save the contents of historical News messages in a place where duplicate sequence numbers are supported.
- Please ensure that your system can deal with a reset of the News message sequence number to 1.

Please note: With each release introduction starting with T7 release 8.1, the sequence number for News messages will be reset to 1. Thus, the first News message received after any future release introduction will always carry the sequence number 1.

3. Change log

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

No	Date	Chapter	Change
1.0	30.04.2020	1.2	TES
		1.3	(BTRF)/EBB
		2	New chapter "Side Notes" added