

T7 Release 13.0

Derivatives and Cash Markets

Known Limitations

Simulation

Version 7
Date 23.10.2024

© Deutsche Börse Group 2024

This publication is for informational purposes only. None of the information in this publication constitutes investment advice and does not constitute an offer to sell or a solicitation of an offer to purchase any contract, share or other financial instrument. This publication is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Deutsche Börse AG, Frankfurter Wertpapierbörse (FWB®, the Frankfurt Stock Exchange), Eurex Frankfurt AG, Eurex Deutschland and Eurex Clearing AG do not represent that the information in this publication is comprehensive, complete or accurate and exclude liability for any consequence resulting from acting upon the contents of this or another publication, in so far as no wilful violation of obligations took place or, as the case may be, no injury to life, health or body arises or claims resulting from the Product Liability Act are affected. Securities traded on the Frankfurt Stock Exchange and Eurex derivatives (other than EURO STOXX 50® Index Futures contracts, EURO STOXX® Select Dividend 30 Index Futures contracts, STOXX® Europe 50 Index Futures contracts, STOXX® Europe 600 Index Futures contracts, STOXX® Europe Large/Mid/Small 200 Index Futures contracts, EURO STOXX® Banks Sector Futures contracts, STOXX® Europe 600 Banks/Industrial Goods & Services/Insurance/Media/Personal & Household Goods/Travel & Leisure/Utilities Futures contracts, Dow Jones Global Titans 50 IndexSM Futures contracts, DAX® Futures contracts, MDAX® Futures contracts, TecDAX® Futures contracts, SMIM® Futures contracts, SLI Swiss Leader Index® Futures contracts, RDXxt® USD - RDX Extended Index Futures contracts, Eurex inflation/commodity/weather/property and interest rate derivatives) are currently not available for offer, sale or trading in the United States nor may they be offered, sold or traded by persons to whom US tax laws apply.

The fund shares listed in XTF Exchange Traded Funds® are admitted for trading on the Frankfurt Stock Exchange. Users of this information service who legally reside outside Germany are herewith advised that sale of the fund shares listed in XTF Exchange Traded Funds may not be permitted in their country of residence. The user makes use of the information at their own risk.

Legal validity of this disclaimer

In the event that individual parts of or formulations contained in this text are not, or are no longer, legally valid (either in whole or in part), the content and validity of the remaining parts of the document are not affected.

Trademarks

The following names and designations are registered trademarks of Deutsche Börse AG or an affiliate of Deutsche Börse Group:

1585®; A7®; Buxl®; C7®; CDAX®; CEF®; CEF alpha®; CEF ultra®; CFF®; Classic All Share®; Clearstream®; CX®; D7®; DAX®; DAXglobal®; DAXplus®; DB1 Ventures®; DBIX Deutsche Börse India Index®, Deutsche Börse®; Deutsche Börse Capital Markets Partner®; Deutsche Börse Commodities®; Deutsche Börse Venture Network®; Deutsches Eigenkapitalforum®; DivDAX®; eb.rexx®; eb.rexx Jumbo Pfandbriefe®; ERS®; eTriParty®; Eurex®; Eurex Bonds®; Eurex Clearing Prisma®; Eurex Improve®; Eurex Repo®; Euro GC®; ExServes®; EXTF®; F7®; FDAX®; FWB®; GC Pooling®; GCPI®; GEX®; Global Emission Markets Access – GEMA®; HDAX®; iNAV®; L-DAX®; L-MDAX®; L-SDAX®; L-TecDAX®; M7®; MDAX®; N7®; ODAX®; ÖkoDAX®; PROPRIIS®; REX®; RX REIT Index®; SCHATZ-FUTURE®; SDAX®; ShortDAX®; StatistiX®; T7®; TecDAX®; Technology All Share®; TRICE®; USD GC Pooling®; VDAX®; VDAX-NEW®; Vestima®; Xscreen®, Xemac®, Xentric®, Xetra®, Xetra-Gold®, Xpect®, Xpider®, XTF®; XTF Exchange Traded Funds®; We make markets work®

The names and trademarks listed above do not represent a complete list and, as well as all other trademarks and protected rights mentioned in this publication, are subject unreservedly to the applicable trademark law in each case and are not permitted to be used without the express permission of the registered owner. The simple fact that this publication mentions them does not imply that trademarks are not protected by the rights of third parties.

The STOXX® indices, the data included therein and the trademarks used in the index names are the intellectual property of STOXX Ltd., Zug, Switzerland and/or its licensors. Eurex' derivatives based on the STOXX indices are in no way sponsored, endorsed, sold or promoted by STOXX and its licensors and neither STOXX nor its licensors shall have any liability with respect thereto.

STOXX iSTUDIO® is a registered trademark of STOXX Ltd., Zug, Switzerland.

TRADEGATE® is a registered trademark of Tradegate AG Wertpapierhandelsbank.
EEX® is a registered trademark of European Energy Exchange AG.
Flexible is better.® is a registered trademark of Axioma, Inc.

Content

1. Functionality that will be introduced after the launch of the new release	5
2. Known Limitations	5
2.1 General functionality restrictions in the new T7 Release	5
2.2 T7 Trader GUI	5
2.3 T7 Admin GUI	5
2.4 T7 Clearer GUI	6
2.5 T7 FIX LF	6
2.6 T7 Enhanced Trading Interface (ETI)	7
2.7 T7 Market and Reference Data Interfaces	7
2.8 Reports and Files	7
3. Change Log	8

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

2.3 T7 Admin GUI

Market	Known Limitation

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

2.7 T7 Market and Reference Data Interfaces

Market	Interface	Known Limitation

2.8 Reports and Files

Market	Report / File	Known Limitation

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
21 Oct 2024	2.8	<ul style="list-style-type: none"> The TR101 MiFID II OTR Report and TR901 MiFID II Message Rate Report limitation has been resolved
23 Oct 2024	2.1, 2.2, 2.3, 2.6, 2.7, 2.8	<ul style="list-style-type: none"> All remaining limitations have been resolved