Eurex Exchange’s T7 Release 4.0

Known Limitations

Production

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1. Known Limitations

This purpose of this document is to list the most important known limitations for Eurex Exchange's T7 Release 4.0 which may affect participants. The limitations refer both to the simulation and production environments.

The known limitations are organized by category. If an issue is listed here, Eurex 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 Release 4.0

#	Known Limitation	Comment / Workaround
1	The *TES Block Trade Entry for Put Option* functionality (via ETI as well as GUI)	This functionality is available for the following products **(Simulation only)**: ODAX, OESC, OESX, OEU3, OGBL,OVS, ALV, BAY, DB1, DBK, SIBB, TUI
~~2~~	~~The *TES Block Trade Entry for Option Volatility Strategy* functionality (via ETI as well as GUI)~~	~~Functionality works as expected however market data for the underlying leg is not published after TES Trade approval~~
~~3~~	~~The *TES Vola Trade Entry* functionality (via ETI as well as GUI)~~	~~To test TES Vola modification, please use the products FEU3/OEU3 and FESC/OESC~~ ~~Functionality works as expected, however market data is not published after TES Trade approval~~
~~4~~	~~The *TES Flexible Contracts Trade Entry* functionality via GUI~~	~~Via ETI the functionality is available~~
~~5~~	~~The *TES Counterparty Configuration* feature in the Trader GUI~~	~~N/A~~
6	The *Historical TES Trade Inquiry* feature in TES Time and Sales window in GUI	Functionality works as expected. However, as one business day is spread across more than 2 calendar days in the simulation environment, a TES Trade for the current business day is shown as per calendar date. **Simulation only**
~~7~~	~~The display of Open Interest values in the T7 Trader GUI~~	~~N/A~~
~~8~~	~~"Add to Close" functionality for Flex Positions~~	~~Add to Close functionality works except for Flex Positions on the current business date~~

1.2 Eurex Trader GUI (General)

#	Known Limitation	Comment / Workaround
~~1~~	~~The Potential Opening/Auction price is not available in the Market Window~~	~~N/A~~
~~2~~	~~The TES Time and Sales window shows empty contract details in certain scenarios~~	~~N/A~~
~~3~~	~~Saved generic view properties are partly lost, e.g. font, table contrast, separators.~~	~~N/A~~
~~4~~	~~Non Disclosed Quantity are not published after TES activity state *Ended*~~	~~N/A~~
~~5~~	~~In certain scenarios the synthetic price (in the Market Window) is not greyed out~~	~~N/A~~
6	If the buy/sell side is switched while entering a TES trade in PACK/BUNDLE then the buy/sell side of the counterparties is not switched	N/A
7	Historical TES trades for expired contracts will not be shown	N/A
8	It is possible to enter a TES trade on a volatility strategy even if the trader does not have TSLs assigned for the underlying products	N/A
9	In order to modify a TES trade in a TAIFEX/KRX product, a supervisor has to enter OrigFirm and beneficiary details of the counterparty again	N/A
10	When entering a TES trade on an existing inactive volatility strategy with different leg ratios, instead of proper error message, the "SUCCESS BUT TIMEOUT RECEIVING BROADCAST " message is shown	N/A
11	When a TES trade entered via ETI is modified via the GUI then the status of any approved side changes from *Approved* to *Pending*	N/A
12	The usage of the import functionality for TES vola trades should currently be avoided	N/A

1.3 Eurex Admin GUI (General)

#	Known Limitation	Comment / Workaround
~~1~~	~~The User Export / Import feature in the User Maintenance window of the T7 Admin GUI~~	~~N/A~~
~~2~~	~~Some participants may experience issues when trying to open the User Maintenance Window~~	~~N/A~~

1.4 Eurex FIX Gateway

#	Known Limitation	Comment / Workaround
-	There are currently no known issues for the Eurex FIX Gateway	-

1.5 Eurex Enhanced Trading Interface (Eurex ETI)

#	Known Limitation	Comment / Workaround
~~1~~	~~The partition specific subscription of the ServiceAvailability broadcast does not work correctly. Subscription to all partitions using the wildcard works as expected.~~	~~N/A~~
2	It is not allowed to enter an order in LDX (ex GMEX) product with the tex3 field filled. Via GUI it is possible.	N/A

1.6 Eurex Market and Reference Data Interfaces

#	Interface	Known Limitation	Comment / Workaround
~~1~~	~~EOBI~~	~~The New Cash field PotentialSecurityTradingEvent has The value *None* instead of *NO_VALUE*~~	~~N/A~~
2	EMDI	Complete information of a TES vola trade is not published but only the volume is reported	N/A

#	Interface	Known Limitation	Comment / Workaround
3	EMDI	In the DepthSnapshot, MDEntryTime is not None for in TradeVolume.	N/A
4	EMDI	During reversal of a volatility strategy, the volume of option legs is not reported.	N/A

1.7 Extended Market Data Service

#	Known Limitation	Comment / Workaround
~~1~~	~~There EMDS interface is currently not running with version 4.0~~	~~N/A~~

1.8 Reports and Files

#	Report	Known Limitation	Comment / Workaround
~~1~~	~~TA113~~	~~Intraday created Option standard, non standard and Volatility Strategies entry not shown~~	~~N/A~~
~~2~~	~~TE545~~	~~No entries shown for TES trade Reversal~~	~~N/A~~
~~3~~	~~TE810~~	~~TES Trade reversal entries are shown with trade type 0 (Expected value 'A')~~	~~N/A~~
~~4~~	~~TE910~~	~~TES Option Vola strategy trades not shown~~ ~~TES Flex trade entry missing~~	~~N/A~~
~~5~~	~~TE930~~	~~LstSetlPrc, product not present in Text file. SettlmPrc price is truncated shows only till 9999~~	~~N/A~~

1.9 Eurex Market Signals

#	Known Limitation	Comment / Workaround
1	There are currently no known issues relating to Eurex Market Signals	-

1.10 New Products

#	Product	Known Limitation	Comment / Workaround
1	TESX (Total Return Future)	Preliminary data is sent twice via RDI after approval of TRF parameters	N/A

2. Change log

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

No	Date	Chapter	Change
1.0	22. September 2016		Initial version
1.1	04. October 2016	1.1 (#4) 1.2 (#1)	Known limitations resolved
1.2	12. October 2016	1.1 (#5, #7) 1.1 (#1, #2, #3, #6, #8) 1.2 (#2, #5) 1.5 (#1) 1.7 (#1)	Known limitation resolved Known limitations updated Known limitations resolved Known limitations resolved Known limitations resolved
1.3	21. October 2016	1.1 (#8) 1.3 (#2) 1.6 (#1) 1.8 (#1 - #5) 1.10	Known limitation resolved Known limitation added Known limitation resolved Known limitations added Known limitation added
1.4	17. November 2016	1.1 (#2, #3) 1.2 (#3, #4) 1.2 (#6 - #12) 1.3 (#1, #2) 1.5 (#2) 1.6 (#2 - #4) 1.8 (#1 - #5)	Known limitations resolved Known limitations resolved Known limitations added Known limitations resolved Known limitations added Known limitations added Known limitations resolved