

C7 SCS R 2.0 Simulation Known Limitations as of 07.110.2022

No.	Area	Subject	Comment	Availability	Closing Date
14	SFR	CE870/1/2 Reports - Duplicate records	Duplicate record - If settlement happens at the exact same time for multiple deliveries belonging to the same trade (is also on the Production Known Limitations list - Nr. 1)	Open	
16	SFR	CB315 Missing Clearing fees for Repo Trades	Fixed term repo transaction will be shown in the report only once when clearing time stamp is equal to batch date. As in the simulation the business day calendar for C7 SCS is not running equal to the trading, in this cases no clearing fee will be reported in CB315	Simulation Only	
19	SFR	Same-day GC Pooling trades being rejected by CmaX	Members are advised to instruct GC Pooling same-day trades only on batch days according to the Simulation Calendar. Otherwise CmaX will continue rejecting and real time exposure update can't be tested	Simulation Only	
20	SFR	DateTimeFormat differs from XML standard	Members need to take into account that in RRM, the DateTimeFormat is defined as YYYY-MM-DD HH:MM:SS. In XML standard however, it is defined as YYYY-MM-DDTHH:MM:SS - with a capital 'T' as a constant between day and time	Open	
21	SFR	In the report CE870 the totals at the group level are reported incorrectly	In group 8, the totals at the group level (totalSettlQtyDivldRptTdy and totalSettlAmntDivldRptTdy) are reported incorrectly	Closed	04.11.2022