

Deutsche Börse Group's T7 - Cash Markets

What's New!

Release 11.0

Version 11.0.1

Date 08. Nov 2022

1 New Features Release 11.0

1.1 Pre-Trade Risk Limits Based on Notional Value

The new *Pre-trade Risk Limits* view allows properly entitled admin members, clearing members and the exchange to define limits (PTRL) for the daily maximum notional value of all entries, modifications and executions of orders and quotes per product and trading side.

Kindly note, when inquiring for limit values, also records for which no limits are defined yet will be displayed as long as the related product is defined to be eligible for PTRL validation.

To ease defining PTRL data following GUI functions shall be highlighted:

- PTRL values may be added or modified by the view's import feature. Deleting data is possible only manually.
- When adding limits manually, data from the first line will be populated to all records below:

Pre-trade Risk Limits

ABCXE ETC1-MarketGroup Edit BU_RISK_GROUP

BusinessUnit	Symbol	RiskLimitType	RiskGroupIdentifier	LongAmountLimit
ABCXE	ATS	BU_RISK_GROUP	CB1	123
ABCXE	ATS	BU_RISK_GROUP	CB2	123
ABCXE	ISC	BU_RISK_GROUP	CB1	123
ABCXE	ISC	BU_RISK_GROUP	CB2	123

- The view's filter function supports defining PTRLs on Product Assignment Group (PAG) level:

Pre-trade Risk Limits

ABCXE ETC1-MarketGroup Edit BU_RISK_GROUP RiskGroupIdentifier

BusinessUnit	Symbol	RiskLimitType	RiskGroupIdentifier	LongAmountLimit	ShortAmountLimit	NetPos
ABCXE	ATS	BU_RISK_GROUP	CB1	5,555	4,444	
ABCXE	ATS	BU_RISK_GROUP	CB2	2,000	1,500	
ABCXE	ISC	BU_RISK_GROUP	CB1	4,444	3,333	
ABCXE	ISC	BU_RISK_GROUP	CB2	1,444	2,444	
ABCXE	JPY	BU_RISK_GROUP	CB2	2,000	1,500	
ABCXE	MOB	BU_RISK_GROUP	CB2	2,000	1,500	
ABCXE	MOR	BU_RISK_GROUP	CB2	2,000	1,500	

- To initially add limits for a new *RiskGroupIdentifier* an admin user can filter for the needed value and enter the limits in the yet empty records:

Pre-trade Risk Limits

CBKFR DAX1-MarketGroup Edit RiskLimitType R02

BusinessUnit	Symbol	RiskLimitType	RiskGroupIdentifier	LongAmountLimit	ShortAmountLimit	NetPosition	OpenLongValue	Op
CBKFR	DB1	BU_RISK_GROUP						
CBKFR	HEN3	BU_RISK_GROUP						
CBKFR	LHA	BU_RISK_GROUP						
CBKFR	RWE	BU_RISK_GROUP						

Add Delete Clear Undo

Pre-trade Risk Limits | SUCCESS - 4 rows loaded.