

## Warrants engine Auto-mass cancel service

When the CCG detects the abnormal disconnection of an SLE, it sends a cancellation message to the Warrants market engine. Upon receipt of this message, the trading engine treats the order cancellation for the SLE. All outstanding LP Quotes originally sent by the SLE are then automatically cancelled.

The section below presents an overview of related kinematic which is implemented in the same manner than for CAP. Please refer to the document "Quote cancellation on abnormal SLE disconnection\_v1.doc" for detailed description (this document is available at the following address: [www.euronext.com/cashmembers](http://www.euronext.com/cashmembers) > Market/IT documentation > Guides and procedures).

- For each instrument with at least one eliminated quote, a 0139 message is sent to the SLE, and a 0175 message is sent to confirm the end of the purge.
- The normal market rules will apply: no instrument or group whose status is frozen or forbidden will be cancelled.
- If the SLE has not sent any messages since the last connection, no 0139 or 0175 messages will be sent.

### Several scenarios

- If the OUT way is disconnected first, the IN way will be disconnected automatically in order to prevent the SLE from sending quotes during the purge
- If the IN way is disconnected first, the OUT way is left unchanged (either connected or disconnected).

### Limitations

- In case of a failover of the CCG, no purge will occur
- This service is only available for an SLE for which only one member code is configured. An SLE that is configured for multiple members cannot use this service.

This service is optional and must be subscribed to by the member. The customer must complete the appropriate form ("CCG configuration form v5.1" attached to this info-flash) and, when activated on the EUA platform, the client must perform the test scripts before being activated on the production platform.