

Document title

EURONEXT CASH MARKETS – OPTIQ® DETAILED INFORMATION ON SIXTH DELIVERY IN V-EUA

Document type or subject

Optiq® Detailed Information on Sixth Delivery in V-EUA

Version number

1.6.0

Date

1 Mar 2018

Number of pages

14

Author

EURONEXT

This document is for information purposes only. The information and materials contained in this document are provided 'as is' and Euronext does not warrant the accuracy, adequacy or completeness and expressly disclaims liability for any errors or omissions. This document is not intended to be, and shall not constitute in any way a binding or legal agreement, or impose any legal obligation on Euronext. This document and any contents thereof, as well as any prior or subsequent information exchanged with Euronext in relation to the subject matter of this presentation, are confidential and are for the sole attention of the intended recipient. Except as described below, all proprietary rights and interest in or connected with this publication shall vest in Euronext. No part of it may be redistributed or reproduced without the prior written permission of Euronext. Portions of this presentation may contain materials or information copyrighted, trademarked or otherwise owned by a third party. No permission to use these third party materials should be inferred from this presentation.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

PREFACE

PURPOSE

This document outlines important details regarding the latest software release for Phase 2 of the Euronext Optiq® migration: full trading chain, including Order Entry Gateway, Matching Engine and Market Data Gateway for Cash markets.

This document is a supporting document to the interface technical specifications.

ASSOCIATED DOCUMENTS

The following list identifies the associated documents, which either should be read in conjunction with this document, or which provide other relevant information for the user:

- Euronext Cash Markets – Optiq OEG Client Specifications – SBE Interface
- Euronext Cash Markets – Optiq OEG Client Specifications – FIX 5.0 Interface
- Euronext Cash Markets – Optiq Kinematics Specifications
- Euronext Cash Markets – Optiq CCG to OEG Changes Highlight
- Euronext Cash Markets – Optiq & TCS Error List
- Euronext Cash and Derivatives Markets – Optiq File Specification
- Euronext Cash Markets – Optiq MDG Client Specifications
- Euronext Cash Markets – Change Highlights – Optiq MDG Phase 1 to 2
- Optiq Technical Note SBE

Clients are advised to also refer to the Euronext Rules and Regulations documents for more details.

For the latest version of documentation please visit <http://www.euronext.com/optiq>

SUPPORT

Optiq Support Desk

Tel: +33 1 70 48 25 55

Email: optiq@euronext.com

DOCUMENT & REVISION HISTORY

For the details of this and previous updates of this document please refer to the [Appendix](#) at the end of this document.

Version	Change Description
1.6.0	Update for the sixth software release of Optiq trading chain for the Cash markets

CONTENTS

- 1. INTRODUCTION 4**
- 1.1 Glossary..... 4
- 2. OEG CONNECTIVITY 5**
- 2.1 Connectivity Testing..... 5
- 3. OVERVIEW OF THE OEG DELIVERY 6**
- 3.1 OEG Logical Access: Equities, Funds, Fixed Income, Warrants and Certificate Segments..... 6
- 3.2 Referential Data 6
- 3.3 OEG Administrative Messages 7
- 3.4 OEG Application Messages..... 7
- 3.4.1 Specifications Update & SBE Template 7
- 3.4.2 Generally Available Messages & Services..... 7
- 3.4.3 Warrants and Certificates Segment Specific Messages & Services 8
- 3.5 Trading Patterns..... 9
- 3.6 Market Data Gateway (MDG) 9
- 3.7 Euronext File Services (EFS) 9
- 3.8 Possible Actions by the OPTIQ Support Desk..... 9
- 4. LIST OF KNOWN DEFECTS 11**

1. INTRODUCTION

Euronext announced the launch of its new generation technology program in May 2016, which will deliver improved customer experience through the migration from its current technology platform Euronext UTP to its new leading edge platform: Optiq®.

This document describes the update of functionalities in the software delivery that are made available in virtual EUA (V-EUA) as of 28 February 2018¹.

Further software releases with customer facing functionalities are due to be delivered in March 2018.

1.1 GLOSSARY

This section provides a list of some terms & abbreviations commonly used in this document. Please note that some of these terms are described in more details in the dedicated sections within this document or in the associated Optiq specifications documents.

- **Order Entry Gateway (OEG):** is the software that manages the access for exchanges' clients, and acts as the private interface between the clients and the Optiq matching engine.
- **Market Data Gateway (MDG):** is the software that provides high-speed, real-time market data (public messages) for the Euronext markets.
- **Optiq Segment:** defines a universe of instruments habitually sharing common trading properties. An OPTIQ Segment can contain one or several asset classes. An OPTIQ Segment access is setup through a Logical Access.
- **Partition:** is a technical subdivision of an Optiq Segment. An Optiq Segment may be comprised of at least one or several partitions, physically independent one from another, but connected to each other within the context of the Optiq Segment. Instruments may move from one partition to another within an OPTIQ segment.
- **Logical Access:** is an OEG (Order Entry Gateway) entry point, setup for clients to connect to a single OPTIQ Segment, containing the technical configuration for the client's connectivity. Multiple logical accesses can share the same SFTI line.
- **OE Session:** the individual physical connection, to a single Partition. A single Logical access may have as many OE sessions as there are partitions in the Optiq segment.
- **Disaster Recovery (DR):** A Euronext Disaster Recovery event occurs when Euronext switches client systems processing from the Euronext production environment to the Euronext DR environment. The DR environment provides redundant standby systems to be used upon the failure of the Euronext production environment.
- **Central Order Book (COB):** the Euronext Trading Platform's order book, managed in Optiq, in which all submitted orders for on-exchange, on-book handling and any modifications thereto are held until matched, expired or withdrawn.
- **Trade confirmation System (TCS):** Euronext's Trade Confirmation System (TCS) is used for declaring, publication and reporting of transactions made off the Central Order book (COB) but on-exchange, for all instruments (equities, ETFs, warrants, certificates and bonds) listed on Euronext Cash Markets and, more generally, for other regulated market trades, such as negotiated deals, block trades and volume weighted average price (VWAP) trades.

¹ V-EUA opened according to the trading pattern identified in section 3.5. However, in case of technical issue, the service level will guarantee a maximum opening time at 10 a.m. CET. The V-EUA platform is closed for maintenance every Tuesday until 13:00 CET.

2. OEG CONNECTIVITY

2.1 CONNECTIVITY TESTING

As announced in the [Info Flash](#) on 8 August 2017, connectivity Telnet testing is available in the virtual EUA environment (V-EUA).

Customers wishing to test the new order entry (OE) software need to be connected to the order entry gateway in EUA. V-EUA access information (login and port) was provided to the Member Connectivity Administrators (MCA) of Euronext's clients by the Customer Access Services (CAS) team in August-September 2017.

For questions on accessing the V-EUA environment, please contact Customer Access Services (CAS)

- Tel: +33 1 8514 8589
- Email: cas@euronext.com

3. OVERVIEW OF THE OEG DELIVERY

Below please find an overview of the updated set of functionalities, made available in V-EUA as of 28 February 2018 with this software delivery.

This software delivery contains the functionalities required for the start of conformance testing.

Functionalities not required to start conformance testing and not explicitly identified as available in this document may be present in the system, however are still in progress of delivery. Use of such functionalities at this time may result in unexpected behaviour. A future version of the release notes for coming deliveries will provide information on when these functionalities are ready for use.



Important note: This document provides a high level overview of the latest delivery for Optiq. For full details of functionalities, message structures and behaviour, clients are advised to review the Optiq OEG and MDG specification documents.

3.1 OEG LOGICAL ACCESS: EQUITIES, FUNDS, FIXED INCOME, WARRANTS AND CERTIFICATE SEGMENTS

Four Euronext segments (Equities, Funds, Fixed Income, Warrants and Certificates) and Luxembourg Stock Exchange, are available for testing with this software release. These segments are set up in the target configuration with four (4) partitions for the Equities segment, and one partition each for Warrants and Certificates, Funds, Fixed Income segments and Luxembourg Stock Exchange.

As mentioned above, the V-EUA Logical Accesses that have already been provided to the Member Connectivity Administrators (MCA) in August-September 2017 remain unchanged for all available segments.

To use newly available services of TCS messages via OEG client should contact CAS team to adjust their logical access to be able the use of this service, or should specify this when requesting new logical accesses.

Note: For P-EUA and Production environments logical accesses are setup separately for individual segments based on client requests.

Partitions available with this software release cover the full scope, and are the following:

Optiq Segment Name	Partition ID	IP of Individual Partition
Equities	10	212.197.223.23
	11	212.197.223.24
	12	212.197.223.25
	13	212.197.223.26
Funds (ETFs)	20	212.197.223.27
Fixed Income	30	212.197.223.29
Warrants and Certificates	40	212.197.223.28
Luxembourg Stock Exchange	50	212.197.223.35

3.2 REFERENTIAL DATA

The full, target population of instruments and trading groups available in V-EUA can be used for testing in V-EUA with this release. As for Phase 1, the referential that is available for testing will be made available via the Cash Standing Data files on the Euronext File Service (EFS).

As with the first software release, and until later software delivery, the instruments made available for testing will only use EMM values of 1 [Cash and Derivative Central Order Book (COB)].

Please Note:

- Submission of messages for EMM value of 5 [On-Exchange Off-book declarations] that are managed via Trade Confirmation System will become available in a later delivery

3.3 OEG ADMINISTRATIVE MESSAGES

Find below the list of administration messages that are in scope of this software release in V-EUA on all available Optiq segments.

SBE Messages	FIX Messages
■ Logon (100)	■ Logon (A)
■ Logon Ack (101)	<i>Handled by Logon (A) in FIX</i>
■ Logon Reject (102)	■ Reject (3)
■ Technical Reject (108) ⁵	<i>Handled by Reject (3) in FIX</i>
■ Logout (103)	■ Logout (5)
■ HeartBeat (106)	■ HeartBeat (0)
■ TestRequest (107)	■ TestRequest (1)
N/A	■ ResendRequest (2)
N/A	■ SequenceReset (4)

3.4 OEG APPLICATION MESSAGES

3.4.1 Specifications Update & SBE Template

This delivery continues using SBE template with schema version number of 100 that is made available on the website and on the EFS.

The updated version of the TCS Client specifications for SBE and FIX were published on 13 February 2018.

Clients should consult the Optiq Notice published about this change on 13 February 2018.

3.4.2 Generally Available Messages & Services

Find below the list of application messages that are part of this software release in V-EUA on all available Optiq segments.

SBE Messages	FIX Messages
■ New Order (01)	■ NewOrderSingle (D)
■ Ack (03)	■ ExecutionReport (8)
■ Fill (04)	<i>Handled by ExecutionReport (8) in FIX</i>
■ Kill (05)	<i>Handled by ExecutionReport (8) in FIX</i>
■ Trade Bust Notification (19)	<i>Handled by ExecutionReport (8) in FIX</i>
■ Cancel Replace (06)	■ OrderCancelReplaceRequest (G)
■ Collar Breach Confirmation (20)	<i>Handled by OrderCancelReplaceRequest (G) in FIX</i>
■ Reject (07)	■ OrderCancelReject (9)

<i>Handled by SBE via Reject (07)</i>	■ RequestAckMessage (Uy) ²
■ Cancel Request (12)	■ OrderCancelRequest (F)
■ Mass Cancel (13)	■ OrderMassCancelRequest (q)
■ Mass Cancel Ack (14)	■ OrderMassCancelReport (r)
■ Price Input (28)	■ PriceInput (UI)
■ InstrumentSynchronizationList (50)	■ InstrumentSynchronizationList (U50)
■ SynchronizationTime (51)	■ SynchronizationTime (U51)
■ User Notification (39)	■ UserNotification (CB)
■ Open Order Request (15)	■ OrderMassStatusRequest (AF)
■ Ownership Request (18)	■ OwnershipRequest (U18)
■ Ownership Request Ack (17)	■ OwnershipRequestAck (U29)

The functionalities below are available:

- Order types: Limit, Market, Market To Limit, Cross, Iceberg, Stop (all types)
- Validity types: Day, IOC, FOK, GTC, GTD, VFU (VFA) / VFC³
- Client order id field - check for duplicates
- Cancel on Disconnect
- Self-Trade Prevention
- Internal Matching Service
- OEG Throttling
- Best of Book service
- Non Clearable (or alike) instruments (e.g. Euronext Expert Market)
 - With availability of this functionality messages for the instruments managed under the Euronext Expert Market and those flagged as non-Clearable, will be populated with the counterparty ID.
- MIFID II Kill switch functionality, supported by Market operations & User notification messages
- Member recovery through Sequence Number synchronization (in non-HA situations)
- Start of Day & Order Elimination - of orders by Corporate Actions will not be available until delivery of the next software release
- Client order id with Service Bureau connections, checked for the correct pre-fix being populated⁴

Please note: Pre-trade safeguard, e.g. Bonds with minimum denomination, order maximum quantity, etc., are applicable in v-EUA.

3.4.3 Warrants and Certificates Segment Specific Messages & Services

Find below the list of application messages that are part of this software release in V-EUA that are available for the Warrants and Certificates segment:

SBE Messages	FIX Messages
■ Quotes (08)	■ MassQuote (i)
■ Quote Ack (09)	■ MassQuoteAck (b)
<i>In case of issues with quotes, in SBE the response is provided within QuoteAck (09) message In case of issues with mandatory fields, in SBE the response is provided by Reject (07) message</i>	■ QuoteRequestReject (AG)

² RequestAckMessage (Uy) [FIX] is also sent in response to Warrants & Certificates specific message LiquidityProviderCommand (UZ)

³ In FIX protocol reference for VFU (VFA) / Valid for Uncrossing is “Good for Auction”, and for VFC / Valid for Closing is “At the Close”

⁴ Clients wishing to test Service Bureau functionality should contact the Customer Access Services (CAS) team to obtain their pre-fix

■ Liquidity Provider Command (32)	■ LiquidityProviderCommand (UZ)
	■ RequestAckMessage (Uy) ⁵
■ Ask For Quote (33)	■ AskForQuote (UL)
■ Request For Execution (34)	■ RequestForExecution (UM)

The following list of Warrants and Certificates segment specific functionalities is available:

- Submission and management of functionalities under the Request For Execution market model (formerly known as LP Quote Driven), and its interaction with Orders. This includes the functionalities dedicated for Liquidity providers:
 - ◆ One-sided presence of instruments
 - ◆ Knock-In by Issuer (KIBI)

3.5 TRADING PATTERNS

All instruments available for testing purposes will be following the trading pattern assigned to them. The details of each trading pattern can be found in the Timetable file made available on EFS.

NOTE: The time for each phase is indicated in UTC.

3.6 MARKET DATA GATEWAY (MDG)

For all the functionalities and messages associated to functionalities made available with this release identified for Order entry, all existing MDG real-time messages will be provided as specified in the Optiq MDG client Specifications – **v2.0.0**, including the previously unavailable messages **Standing data** (1007) and **Full Trade information** (1004).

3.7 EURONEXT FILE SERVICES (EFS)

Files available on the V-EUA Euronext Files Services are the following:

- OEG SBE template File
- MDG SBE template File
- Cash Standing Data File [Equities, Fixed Income, Funds, Index, Luxembourg Stock Exchange, Warrants & Certificates]
- Cash Tick Size Referential File
- Repo Settlement Price File
- Timetable File

3.8 POSSIBLE ACTIONS BY THE OPTIQ SUPPORT DESK

Below is the list of actions the Optiq Support Desk can perform upon the client’s request:

- Re-open/Suspend an Instrument

⁵ RequestAckMessage (Uy) [FIX] is also sent in response to “all segment” messages OwnershipRequest (U18) and OrderMassStatusREquest (AF)

- Halt/Resume Trading Group
- Update Group Timetable
- Create and Cancel Orders
- Create and Cancel LP Quotes (*In case no LPs are present on the market*)

4. LIST OF KNOWN DEFECTS

Impacting all Segments made available with this delivery:

- In case price submitted for an order during TAL phase is different from the last traded price, OEG sends incorrect error code 2036 (Order Type forbidden in TAL phase), in place of error code 2035 (TAL phase: invalid price)
- Remaining quantity of a partially filled order with validity of Immediate or Cancel (IOC) are not cancelled and remain in the book
- In normal conditions bonds with minimum denomination checks apply, client must submit orders with the minimum amount equal to Nominal (par value). Currently, order amount checks are using the Nominal amount (Par value) and include the maximum number of decimals into the "whole" part of the value (e.g. For Nominal of 50,000 system is using the value of 500000000000)
- In FIX, field *DeliverToCompID* (128) is not sent in the header of the outbound messages
- In FIX, it isn't possible to modify an order a second time using the field *OrigClOrdID* (41). Modification is still possible using *OrderID* (37)
- In FIX, incorrect values provided in fields *CumQty* (14) and *LeavesQty* (151) following modification of an order
- In FIX, sending of **OrderCancelRequest** (F) message with combinations for *ExecutionwithinFirmShortCode* and *ClientIdentificationShortCode* is rejected. Until resolved clients are advised not to populate *ClientIdentificationShortCode* combination in the order cancellation
- In FIX, field *ExecType* (150) is sent with value 1 and 2 for Trades (execution of orders), instead of value F
- In FIX, in some cases fields *BookInTime* (21002), *SecurityID* (48) and *SecurityIDSource* (22) are not provided in message **RequestAckMessage** (Uy)
- In Fix, no acknowledgement message sent for the first order sent after Logon, without waiting to receive message **InstrumentSynchronizationList** (U50)
- In MDG, incorrect values provided in field *PreviousPriority* in **OrderUpdate** (1002) messages sent back in case of modification of an existing Iceberg order with loss of priority
- In MDG following execution of a trade, unexpected **MarketUpdate** (1001) messages are sent for retransmit of remaining orders in the book, and such messages contain incorrectly populated quantities
- In MDG at Start of Day the **MarketUpdate** (1001) messages contain incorrect value in field *NumberOfOrders*
- In MDG an unexpected **OrderUpdate** (1002) message is sent on update of quantity of an Iceberg order
- In MDG, until the implementation of MDG SBE template version number 101, fields *Trade Type* in message **Full Trade Information** (1004) & *Market Data Update Type* in message **MarketUpdate** (1001) may be sent with the following values that are not yet present in the template or specifications:
 - ◆ 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid)
 - ◆ 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid)
 - ◆ 41 = Large in Scale (LIS) Trade (Cash)
- In MDG upon cancellation of an Iceberg order Best Offer update with zero quantity and price null may be missing
- In MDG, in case of cancellation of trades, field *TradingDateTime* in the **Full Trade Information** (1004) messages does not reflect the trade / time of the trade being cancelled
- In MDG, End Of Day (1102) messages are not sent out

Impacting Warrants & Certificates segment:

- Rejection messages not always sent for Quotes in case of missing fields in repeating section, or when an incorrect value is provided in *RFEAnswer / RFEAnswer* (20022) field

- In FIX, **Price Input (UI)** message is rejected for instruments on the RFE market model (previously referred to as Warrants on the new market model - quote driven)

FIX Specifications Correction:

- In FIX specifications, identification of values provided in case of **MassOrderStatusRequest (AF)** and **OwnershipRequestAck (U29)** in *ExecType* (150) were incorrectly provided. Correct combination of values are as follows:

Cases when ExecutionReport (8) is sent	Details of the Case	ExecType (Tag 150)	OrdStatus (Tag 39)
Order Status & Ownership Request			
Order Status	<i>Message 8 sent:</i> in response to an OrderMassStatusRequest (AF) message	m	R
Ownership Request	<i>Message 8 sent:</i> in response to an OwnershipRequest (U18) message	k	I

- In FIX specifications, section 2.4 Order ID provides incorrect directions of obtaining the value of the Order ID sent to the CCPs in case clients would like to use it for reconciliation purposes. Description below provides the correct details, and this will be included in the next update of FIX specifications
FIX receives encoded data, and to obtain the Order ID provided to the CCP it needs to be converted, using the steps identified below.

Please note: The value received in this field is a string of up to 20 characters long, but may be shorter

- ◆ The value obtained from the field Order ID should be divided by 2¹⁶ (or 65536)
- ◆ The resulting value should be truncated to obtain just the whole part of the result, without any rounding

The resulting value represents the Order ID that is communicated by the Exchange to the CCP

Example

– Obtain the value in field OrderID (tag 37):

33637557

– Divide this value by 2¹⁶:

$33637557 / 2^{16} = 513.2683868$

– Truncate the result to the whole value without rounding:

513

513 is the expected Order ID provided to the CCP

APPENDIX A: REVISION HISTORY

SUMMARY OF CHANGES

Version	Change Description
1.6.0	Update for the sixth software release, including: <ol style="list-style-type: none"> 1) Updated section “3.1 OEG Logical Access: Equities, Funds, Fixed Income, Warrants and Certificate Segments” 2) Update section “3.4.1 Specifications Update & SBE Template” 3) Updated section “3.4.2 Generally Available Messages & Services” with new services <ol style="list-style-type: none"> a. Non Clearable (or alike) instruments (e.g. Euronext Expert Market) b. Added note on Trading Safeguards 4) Updated list of known defects
1.5.0	Update for the fifth software release, including: <ol style="list-style-type: none"> 1) Updated Glossary, with terms Central Order Book (COB) and Trade Confirmation System (TCS) 2) Updated available segments to include Luxembourg Stock Exchange 3) Updated section on SBE template 4) Updated Euronext File Services, with CashStandingData file being provided for Index services and Luxembourg Stock Exchange 5) Temporarily removed services of Payment After Knock Out (PAKO) and Knock-Out By Issuer (KOBI) 6) Updated list of known defects
1.4.0	Update for the fourth software release, including: <ol style="list-style-type: none"> 2) Added the increased scope of available partitions to be in target configuration as well as the target scope of instruments available for trading, and provided in the referential data 3) Added new available services & OEG messages with fourth release <ol style="list-style-type: none"> a. Cancel on Disconnect b. Internal Matching Service (IMS) c. Self-Trade Prevention (STP) d. MIFID II Kill switch functionality, supported by Market operations & User notification messages e. Member recovery through Sequence Number synchronization (in non-HA situations) f. OEG Messages: <ol style="list-style-type: none"> i. Trade Bust Notification (19) ii. Mass Cancel (13) / (FIX q) iii. Mass Cancel Ack (14) / (FIX r) iv. Collar Breach Confirmation (20) v. QuoteRequestReject (FIX AG) vi. Price Input (28) / (UI) vii. SynchronizationTime (50) / (FIX U50) viii. SynchronizationTime (51) / (FIX U51) ix. Technical Reject (108) x. FIX reference for Ownership Request Ack corrected to be (U29) g. OEG Throttling 4) Added section “3.4.1 Specifications Update & SBE Template” 5) Removed section “3.4.2 Important Notes on FIX Protocol” as these functionalities are now available in vEUA 6) Updated List of Known Defects: <ol style="list-style-type: none"> a. Added new known defects b. Removed the defects previously listed that were Resolved
1.3.0	Update for the third software release, including: <ol style="list-style-type: none"> 1) Added the increased scope of Optiq Segments (Fixed Income), available partitions and referential data 2) Added management Client order management for Service Bureau connections pre-fix 3) Updated list of available functionalities 4) Added new OEG messages: <ol style="list-style-type: none"> a. Open Order Request (15) / (FIX AF) b. Ownership Request (18) / (FIX U18) c. Ownership Request Ack (17) / (FIX Uy) 5) The following items were removed from list of limitations: <ol style="list-style-type: none"> a. Defects specific to the Warrants & Certificates markets for the Iceberg orders and Stop on Quote 6) Updated list of known defects 7) Removed Trading patterns section Appendix A 8) Section Appendix B “Revision History” renumbered to Appendix A
1.2.0	Update for the second software release of Optiq trading chain for the Cash markets includes: <ol style="list-style-type: none"> 1) Updated most sections with references to the Second software delivery 2) Added the increased scope of Optiq Segments, available partitions and referential data made available with second software delivery. Referential data scope provided as list of trading groups 3) Added the messages and functionalities specific to Warrants and Certificates segment 4) Updated section of the assigned / available Trading Patterns

Version	Change Description
	<p>5) Updated section “OEG Application messages” to identify added functionalities, and those that no longer have conditions associated to them, and updated list of remaining conditions</p> <p>6) Update of MGD messages section. To identify that all messages are now available, including previously unavailable Standing data (1007) and Full Trade information (1004)</p> <p>7) Added sections for “Euronext File Services (EFS)” and “Possible Actions By Optiq Support Desk”</p> <p>8) Updated list of known defects</p> <p>9) The following items were removed from list of limitations.</p> <ul style="list-style-type: none"> a. ResendRequest(2) and SequenceResend(4) for FIX: <ul style="list-style-type: none"> i. If OEG receives ResendRequest message, during the first delivery, it will be replied with the SequenceResend for the purposes of “GapFill” but will not resent any admin or application messages ii. If client receives ResendRequest message, during the first delivery, they should not reply to it, and ignore it b. Any orders submitted during the active trading sessions will not be present in the start of day, nor during the trading sessions following the current one c. Any orders triggered during the closing of the session will not be present in the start of day, nor during the trading sessions following the current one d. Elimination of orders with validity GTD / GTC will not be available until delivery of the next software release e. For FIX – Removed the field ClordID (11) from the list of limitations due to the incorrect population of values <p>10) Added an Appendix “A” for the details of the available Trading patterns / time tables</p>
1.1.0	<p>1) Added FIX messages supported, associated conditions and known defects</p> <p>2) Removed known defects that were resolved</p>
1.0.0	First release, for the first software delivery of Optiq trading chain for the Cash markets

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.6.0	February 2018	Euronext	Update for the sixth software release of Optiq trading chain for the Cash markets
1.5.0	February 2018	Euronext	Update for the fifth software release of Optiq trading chain for the Cash markets
1.4.0	January 2018	Euronext	Update for the fourth software release of Optiq trading chain for the Cash markets
1.3.0	January 2018	Euronext	Update for the third software release of Optiq trading chain for the Cash markets
1.2.0	December 2017	Euronext	Update for the second software release of Optiq trading chain for the Cash markets
1.1.0	October 2017	Euronext	Clarification & bug fix delivery for the first software release
1.0.0	September 2017	Euronext (Optiq Analyst)	First release, for the first software delivery of Optiq trading chain for the Cash markets