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EURONEXT DERIVATIVES MARKETS – OPTIQ® RELEASE NOTE FOR CONFORMANCE TESTING PERIOD START ON THE 17TH OF JULY 2019

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Detailed Information for the start of Functional Conformance Testing Period on the End User Acceptance Test Platform of Optiq Trading Chain for the Derivatives Markets

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PREFACE

PURPOSE

This document describes the features and services, known limitations, as well as changes brought by the Optiq release. The content of the document is closely related to the “Euronext Derivatives – How the Market Works” document, which describes how Euronext Derivatives Markets are operated on Optiq.

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 users:

- Euronext Derivatives Markets – How The Market Works
- Euronext Markets – Optiq OEG Client Specifications – SBE Interface
- Euronext Markets – Optiq OEG Client Specifications – FIX 5.0 Interface
- Euronext Markets – Optiq MDG Client Specifications
- Euronext Derivatives Markets – Optiq Kinematics Specifications
- Euronext Markets – Optiq File Specification
- Euronext Markets – Optiq OEG Connectivity Specifications
- Euronext Markets – Optiq SBE Template Policy for the Migration of Derivatives Markets
- Optiq Technical Note SBE
- Euronext Optiq Phase 3: Derivatives Markets – OEG, ME and MDG Migration Guidelines

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

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

SUPPORT

Optiq Support Desk

For technical & functional assistance with the development and testing of Optiq, as well as for assistance with the use of the EUA environment, conformances, timeline and customer readiness checklist, clients should contact the Optiq Support Desk:

Tel: +33 1 70 48 25 55

Email: optiq@euronext.com

Customer Access Services

For support in obtaining access and connections to Euronext markets, Logical Accesses on Optiq (i.e. access and log-in credentials to Optiq OEG), clients should contract the Customer Access Services (CAS):

Tel: +33 1 85 14 85 89

Email: CAS@euronext.com

Operational Client Services

For any other client related questions clients should contact Operational Client Services (OCS):

Email: clientsupport@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
1.1	Finalization of the configuration and start of the conformance testing period

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1. INTRODUCTION

Euronext announced the launch of its new generation technology program in May 2016, which is delivering improved customer experience through the its new leading edge platform: Optiq®.

This document allows to follow the changes brought by the latest release of Optiq for Euronext Derivatives.

1.1 UPGRADE PURPOSE: EXCHANGE DRIVEN CHANGE DESCRIPTION

Optiq platform will be upgraded to its latest version in the context of the full migration of Derivatives markets on Optiq, including the Order Entry Gateway (OEG), Matching Engine (ME) and Market Data Gateway (MDG).

This upgrade is done specifically on the Derivatives Optiq segments: Equity Derivatives, Index Derivatives, Financial Derivatives, Commodities. Cash Optiq segments will not be modified with this upgrade.

This upgrade is done for the opening of the test platform to Euronext Derivatives Clients. As this is the first opening of the platform the test environment was subject to finalization of configuration until 17 July 2019, now completed.

This document aims to describe all functionalities and their known limitations so that clients are aware of them. While further fixes to address the known issues listed in this document can be expected, they are considered not blocking for conformance testing. The platform is available for clients to start their testing.

This Release Note will be updated on a regular basis as fixes are delivered on the EUA environment.

1.2 HOW TO READ THIS DOCUMENT

This document describes the effective functional and operational elements through which the services described in “How the Market Works” are delivered on Optiq.

This document relies on the same structure as that of “How the Market Works” (HTMW) document.

Any known technical or functional limitations, caveats or outstanding defects of the delivered features are individually indicated in this document.

1.3 EXECUTIVE SUMMARY

1.3.1 Known Issues overview by Service

The following table – in relation with the structure of this note, provides an overview of the release.

Group of Services	Sub-Group of Services	Is the service managed in this version of Optiq?	# Related known issues
2. Associated Release Elements	SBE Templates	Delivered and available	1
2. Associated Release Elements	Load Balancing of the Contracts	Delivered and available	1
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Delivered and available	12 (-1)

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4. Trading Cycle: Patterns & Timetables	4.1 Optiq Management of the Trading Cycle	Delivered and available	2 (+1)
4. Trading Cycle: Patterns & Timetables	4.2 Timetables files and messages	Delivered and available	1 (+1)
4. Trading Cycle: Patterns & Timetables	4.3 Interruption of Trading services	Delivered and available	0
5. Trading On Optiq	5.1 Order Management Functionalities	Delivered and available	19 (+6)
5. Trading On Optiq	5.2 Trading Policies	Price Explicit Time available (PET), <i>Price Pro Rata (PPR out of scope)</i>	0
5. Trading On Optiq	5.3 Price Discovery for Outright without Implied	Delivered and available	0
5. Trading On Optiq	5.4 Continuous Trading for Outrights without Implied	Delivered and available	4 (+4)
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Delivered and available	9 (+4)
5. Trading On Optiq	5.6 Implied mechanisms: EDIM	Out of Scope	N/A
5. Trading On Optiq	5.7 Implied mechanisms: SIM	Out of Scope	N/A
5. Trading On Optiq	5.8 Optiq Ticktable Service (Referential and order validation)	Delivered and available	0
6. Trading Safeguard	6.1 Dynamic Collars Reference Price Origin Management (FV, FMP, OCP, Mid-BBO/FV)	Delivered and available	1
6. Trading Safeguard	6.2 Dynamic Collars Spread Management (AQS/Collars multipliers referential and collars size)	Delivered and available	0
6. Trading Safeguard	6.3 Dynamic Collars for Strategies	Delivered and available	0
7. Automated Trade Confirmation	7.1 Trade Price Validation	Delivered and available	1 (+1)
7. Automated Trade Confirmation	7.2 Future Spike Protection	Out of Scope	N/A
8. Trading Features and Services	8.2 Wholesales Services	Delivered and available	5 (+4) – Showstopper resolved
8. Trading Features and Services	8.2 Request For Cross	Out of Scope	N/A
8. Trading Features and Services	8.3 Market On Close	Out of Scope	N/A
9. Market Making	9.1 Market Making Spread Obligation Framework (Reference Spread File and inclusion in Optiq of the data)	Delivered and available	0
9. Market Making	9.2 Market Makers Orders	Delivered and available	1 (-3)
9. Market Making	9.3 Market Maker Protection	Delivered and available	6 (+2)
10. Risk Management Services	10.1 Euronext RiskGuard	Out of Scope	N/A
10. Risk Management Services	10.2 Self Trade Prevention	Out of Scope	N/A
10. Risk Management Services	10.3 Cancel on Disconnect	Delivered and available	0
10. Risk Management Services	10.4 Drop Copy	Out of Scope	N/A

1.3.2 Resolved Known Issues overview versus previous Release Note (29 issues)

The following table provides the list of previously identified known issues that have been fixed.

Scope Group of Function	Scope Sub-Group of function	Issue Description
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Contract 'PRE' is missing timetable
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Unexpected values for Lot Size of the instruments
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	AMR Code for Underlyings is showing 0 instead of space for Product Code
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Derivatives Standing Data file TradingUnit field is always filled with 1
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Version number in file is not correct in Derivatives Standing Data File on EFS
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Contract remains in referential after delisting
5. Trading On Optiq	5.1 Order Management Functionalities	No Instrument Sync List (50) / FIX U50 messages sent
5. Trading On Optiq	5.1 Order Management Functionalities	IMS is enabled on Derivatives. Fill (04) messages are marked as IMS and filled with counterparty
5. Trading On Optiq	5.1 Order Management Functionalities	IOC & FOK are not accepted - validated against collars even when turned off (also impacting Market orders)
5. Trading On Optiq	5.1 Order Management Functionalities	Overnight orders are not sent with rebroadcast set to 1
5. Trading On Optiq	5.1 Order Management Functionalities	Valid For Session orders are incorrectly enabled on Step 3
5. Trading On Optiq	5.1 Order Management Functionalities	FTI message with two empty fields and one with incorrect information
5. Trading On Optiq	5.1 Order Management Functionalities	Incorrect received Ack Qualifiers value: Cross partition is not taken into account
5. Trading On Optiq	5.1 Order Management Functionalities	Fill (04) message: LIS Transaction ID field incorrectly populated
5. Trading On Optiq	5.1 Order Management Functionalities	Mass Cancel Ack (14): Maturity and Instrument Group Code fields badly populated
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Halting an underlying leg suspends the Strategy, but Strategy remains suspended even after reopening leg
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Strategy Trade: Incorrect leg pricing when there is BBO on the leg
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Order entry on Strategy recreated next day are incorrectly rejected with reason Instrument has Expired
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Negative price on Strategy market not checked against the tick
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Day orders entered on strategy are not expired at the end of the day
6. Trading Safeguard	6.1 Dynamic Collars Reference Price Origin Management (FV, FMP, OCP, Mid-BBO/FV)	DCRP is not decimalized
8. Trading Features and Services	8.1 Wholesales Services	Parameters and checks of wholesale messages are preventing validation of pending submissions
9. Market Making	9.2 Market Makers Orders	"Trading" Logical Access can send MM Sign-in (47) and Quotes (08) messages
9. Market Making	9.2 Market Makers Orders	"Trading" Logical Access receives no response to submission of Quotes (08) messages, in place of rejection
9. Market Making	9.2 Market Makers Orders	An MM can send New Order with account type LP and Order Type Limit
9. Market Making	9.2 Market Makers Orders	Quotes (08) messages entered on Future contract not rejected
9. Market Making	9.3 Market Maker Protection	MMP volume calculation at uncrossing wrong
9. Market Making	9.3 Market Maker Protection	Incorrect Error code 9999 when rejecting a MMP Request if you are not set up as MM

1.3.3 Know Issues detailed overview (63 Issues)

Summary of the known issues is provided in the table below :

Scope Group of Function	Scope Sub-Group of function	Issue Description
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Rounding issue in field Tick Size in Derivatives Tick Table File
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Inter-month spread messages are not published on Market Data
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Amount of Price Update - Indicative Matching Price - sent out at opening in MDG is huge
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	EFS Standing Data Files unexpected data in Logical Access Connectivity
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	No Technical Notifications sent out at 3 AM start of trading day
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Order rejected with 2032 error message 'Order entry disabled for this instrument' while OE is set at Yes
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Contracts missing in EFS Standing Data but visible in real-time
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Settlement Price not decimalized - should take into account Price Decimals in Standing Data
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Wrong value for the fields Closing Price
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Binary character in the Standing Data files in the Strategy Standing Data records.
3. Trading Referential Management	3.1 Trading Instruments & Expiry Management	Reference Spread File – some fields empty - regression
4. Trading Cycle : Patterns & Timetables	4.1 Optiq Management of the Trading Cycle	1005 MSC Scheduled event time is some cases sent without event scheduled time while expected
4. Trading Cycle : Patterns & Timetables	4.1 Optiq Management of the Trading Cycle	Successful LIS Trade on a Strategy Leg while Leg's state is suspended
4. Trading Cycle : Patterns & Timetables	4.2 Timetables files and messages	EFS Timetable Files PhaseTime format issue
5. Trading On Optiq	5.1 Order Management Functionalities	incorrect Ack Qualifiers value on Kill msg following mass cancel request
5. Trading On Optiq	5.1 Order Management Functionalities	incorrect Ack Qualifiers value sent on revision ack when there is an opposite order in the book
5. Trading On Optiq	5.1 Order Management Functionalities	ClientIdentificationShortCode sent with incorrect value on MassCancel Ack
5. Trading On Optiq	5.1 Order Management Functionalities	[FIX][OrderMassCancelReport (r)] MassActionReportID (1369) is being sent with 0
5. Trading On Optiq	5.1 Order Management Functionalities	OrderId set to 0 for some Rejected Quote Order
5. Trading On Optiq	5.1 Order Management Functionalities	Incorrect FTI message with two empty fields and one with incorrect info
5. Trading On Optiq	5.1 Order Management Functionalities	Orders overnight are not sent with rebroadcast set to 1
5. Trading On Optiq	5.1 Order Management Functionalities	Valid For Session orders are incorrectly enabled on Step 3
5. Trading On Optiq	5.1 Order Management Functionalities	ownership request cross partition Does not work
5. Trading On Optiq	5.1 Order Management Functionalities	ownership request must be effective while using Original Client Order ID
5. Trading On Optiq	5.1 Order Management Functionalities	Able to enter wholesales order on Strategy symbol Index
5. Trading On Optiq	5.1 Order Management Functionalities	Trading logical access able to send market making messages
5. Trading On Optiq	5.1 Order Management Functionalities	Cancel On Disconnect not working when connecting in Cross Partition Mode
5. Trading On Optiq	5.1 Order Management Functionalities	Duplicate Reject message sent when strategy creation is failed
5. Trading On Optiq	5.1 Order Management Functionalities	No Reject response for Orders/CancelReplace sent with SymbolIndex equal to underlying symbol index
5. Trading On Optiq	5.1 Order Management Functionalities	MassQuote rejected with an error code 9999 when sent on underlying symbol index

5. Trading On Optiq	5.1 Order Management Functionalities	U50 messages are not sent Cross partition
5. Trading On Optiq	5.1 Order Management Functionalities	[FIX] OwnershipRequest inconsistence value in IAShortOwnershipRequest / AckQualifiers
5. Trading On Optiq	5.1 Order Management Functionalities	FIX: Combinations of fields for short codes in the outbound ExecutionReport (8) messages contain incorrect values in fields PartyRole (452), PartyRoleQualifier (2376), NestedPartyRole (538) and NestedPartyRoleQualifier (2384).
5. Trading On Optiq	5.1 Order Management Functionalities	FIX: In combination of fields for 'Client identification short code' submitted in inbound messages with reserved values 1 and 2 are not rejected and result with incorrect details sent in the outbound ExecutionReport (8) messages.
5. Trading On Optiq	5.4 Continuous Trading for Outrights without Implied	Order Quantity incorrectly linked to Lot Size
5. Trading On Optiq	5.4 Continuous Trading for Outrights without Implied	"Effective Date Indicator" should be set to 0 in Full Trade Info message
5. Trading On Optiq	5.4 Continuous Trading for Outrights without Implied	Full Trade Info: Incorrect MiFID Notional Amount sent
5. Trading On Optiq	5.4 Continuous Trading for Outrights without Implied	Empty value of the field " MIFIDPriceNotation" in Full Trade Information Message
5. Trading On Optiq	5.5 Trading on Strategies without Implied	MDG - 1003 Price Update for YDSP and 1001 Market Update sent out with Clear Book for HIDDEN Strategy
5. Trading On Optiq	5.5 Trading on Strategies without Implied	MDG - 1005 Market Status Change sent out for HIDDEN Strategy and Status Reason DUE TO LEG inherited from previous day
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Strategy orders should always take lowest tick, but they don't.
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Invalid Error Code 9999 when creating an incorrect Strategy
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Strategies that are suspended due to leg, do not take the most restrictive Order Entry Qualifier of the legs
5. Trading On Optiq	5.5 Trading on Strategies without Implied	[Trades][MDG] Wrong trade qualifier for strategy leg trades always set to First Trade price
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Strategies don't expire when expected
5. Trading On Optiq	5.5 Trading on Strategies without Implied	Strategies with passed Maturity Date, have an empty maturity date in standing data message
5. Trading On Optiq	5.5 Trading on Strategies without Implied	[OEG] Market order rejected where it should trade, on strategy market against negative/Null prices
6. Trading Safeguard	6.1 Dynamic Collars Reference Price Origin Management (FV, FMP, OCP, Mid-BBO/FV)	Dynamic collar reference price is incorrect on loading on Day+1
7. Automated Trade Confirmation	7.1 Trade Price Validation	TPV event interrupted by Market Status Change (pre)expiry event
8. Trading Features and Services	8.1 Wholesales Facility	[Wholesale][FIX][Strategy] Missing data in WholesaleOrderAck in case of technical rejections
8. Trading Features and Services	8.1 Wholesales Facility	[Wholesale][ME][Rejects] Error codes missing in leg level
8. Trading Features and Services	8.1 Wholesales Facility	[Wholesale][Strategy][Rejects] Missing check of Wholesale initiator Ratio against quantity for Reactors
8. Trading Features and Services	8.1 Wholesales Facility	[Wholesale][Rejects] Missing check of wholesale Maturity Date against book (symbol index) Maturity Date
8. Trading Features and Services	8.1 Wholesales Facility	[Wholesale][Rejects] Missing check of wholesale strike price against book (symbol index) strike price
8. Trading Features and Services	8.1 Wholesales Facility	Wholesales Parameters (available wholesales and LiS volume threshold) not provided in Standing Data file parameters section
9. Market Making	9.2 Market Makers Orders	Trading Logical Access ID no response to FIX MassQuotes
9. Market Making	9.3 Market Maker Protection	Execution Type Bitmap for MMPack not correctly filled
9. Market Making	9.3 Market Maker Protection	Derivatives Standing Data - Field MM Protections in Derivatives Standing Data file is empty while it is a Mandatory field

9. Market Making	9.3 Market Maker Protection	Error code 99999 when sending quotes after MMP breach
9. Market Making	9.3 Market Maker Protection	Incorrect Error code 9999 when rejecting a MMP Request if you are not set up as MM
9. Market Making	9.3 Market Maker Protection	MMP: Delta sign wrong for Put Buying/Selling
9. Market Making	9.3 Market Maker Protection	MMP ack with updated current positions is received before orders' acks
9. Market Making	9.3 Market Maker Protection	In the outbound MM Protection Ack (63) messages field Current MMP Position does not support negative values.

2. ASSOCIATED RELEASE ELEMENTS

2.1 SBE PROTOCOL

The deployment of Optiq in EUA is accompanied with the upgrade of SBE version 202.

The SBE templates published with the OEG and MDG specification in April and May 2019 were version 200. Previous SBE template on the test environment was SBE 201.

SBE templates version 202 are NOT compatible with version 201, nor with 200. Clients must use version 202 to start their testing.

Note: previously published Notice [Euronext markets – Optiq SBE Template Policy for the Migration of Derivatives Markets](#) provides detailed approach to the SBE version management until the roll out of Derivatives Markets on Optiq on 25 November 2019.

The following describes the changes from SBE template version 200 to 201:

Change		MDG	OEG
Field 'Status Reason'	New Value: 24-Due To Leg	✓	
Field 'Contract Type'	New value: U – Underlying	✓	
Field 'Instrument State'	New Value: 18 – Reserved due to leg New Value: 19 – Suspended due to leg	✓	
Field 'Trade Type'	Guaranteed Cross Trade – Removed deprecated tag (re-activated value for the cash markets – future use)	✓	✓
Field 'Derivatives Instrument Type'	New Value: 4 – Underlying	✓	
Addition of 2 variable types:	char24 and char255	✓	

The following describes the changes from SBE template version 201 to 202:

Change		MDG	OEG
Field 'CurrentMMPPosition'	changed from unsigned to signed		✓
LegSide field in New Wholesale Order	changed from Mandatory to Conditional		✓
The LegSide field in Wholesale Order Ack	changed from Mandatory to Conditional		✓
Field 'Trade Type'	value Trade Reversal – removed (wrongly introduced in 201)	✓	✓

These changes will be reflected in the final delivery of specification in September 2019 which will rely on an SBE version 2XX > 202. SBE templates are provided through EFS Service for each segment in their respective repositories as described below:

Files and Folders

Folder	File Name
/ Commodities / Current	OptiqOEG_<ENVIRONMENT>_SBETemplate_Commodities_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_SBETemplate_Commodities_YYYYMMDD.xml
/ EquityDerivatives / Current	OptiqOEG_<ENVIRONMENT>_SBETemplate_EquityDerivatives_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_SBETemplate_EquityDerivatives_YYYYMMDD.xml
/ IndexDerivatives / Current	OptiqOEG_<ENVIRONMENT>_SBETemplate_IndexDerivatives_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_SBETemplate_IndexDerivatives_YYYYMMDD.xml
/ FinancialDerivatives / Current	OptiqOEG_<ENVIRONMENT>_SBETemplate_FinancialDerivatives_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_SBETemplate_FinancialDerivatives_YYYYMMDD.xml

2.2 LOAD BALACING

Clients should note that the contracts load balancing applied on the Equities segment of the test platform is not the target Production load balancing.

3. REFERENTIAL MANAGEMENT

3.1 TRADING INSTRUMENTS & EXPIRY MANAGEMENT

3.1.1 Release Details

Trading Instrument referential data is provided through 'Derivatives Standing Data' and 'Open Interest' files. Detailed specification of these files is available in the [Euronext Markets - Optiq File Specifications v3.0.1](#) document.

The files are accessible via both EFS Rest API and its Web Interface. Files are provided by Optiq Segment in their respective repositories as described below:

Files and Folders

Folder	File Name
/ Commodities / Current	OptiqMDG_<ENVIRONMENT>_DerivativesStandingDataFile_Commodities_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_OpenInterestFile_Commodities_YYYYMMDD.xml
/ EquityDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesStandingDataFile_EquityDerivatives_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_OpenInterestFile_EquityDerivatives_YYYYMMDD.xml
/ IndexDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesStandingDataFile_IndexDerivatives_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_OpenInterestFile_IndexDerivatives_YYYYMMDD.xml
/ FinancialDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesStandingDataFile_FinancialDerivatives_YYYYMMDD.xml
	OptiqMDG_<ENVIRONMENT>_OpenInterestFile_FinancialDerivatives_YYYYMMDD.xml

Standing Data (only) is also made available via the Market Data MDG feed through MD messages:

- Contract Standing Data (1012)
- Outright Standing Data (1014)

Clients should note that the data provided through the real-time MD messages contains the core trading data, while specific parameters for various facilities are provided only through files via a dedicated structure.

Example: RFC related parameters are available via the Standing Data files, and not within the core structure of the Contract referential data provided on both field and files. Parameters are provided with each functionality delivery when the functionality is turned on.

Changes in the referential data itself described in How the Market Works (e.g. changes to the AMR Code) are reflected in the content of both files and messages. Clients should refer to the related specifications for more details.

3.1.2 Service Limitations

The Service is fully delivered.

3.1.3 Known Defects

- ◆ Rounding issue in field Tick Size in Derivatives Tick Table File
- ◆ Inter-month spread messages are not published on Market Data
- ◆ Amount of Price Update - Indicative Matching Price - sent out at opening in MDG is huge

- ◆ EFS Standing Data Files unexpected data in Logical Access Connectivity
- ◆ No Technical Notifications sent out at 3 AM start of trading day
- ◆ Order rejected with 2032 error message 'Order entry disabled for this instrument' while OE is set at Yes
- ◆ Contracts missing in EFS Standing Data but visible in real-time
- ◆ Settlement Price not decimalized - should take into account Price Decimals in Standing Data
- ◆ Reference Spread File – some fields empty - regression
- ◆ Wrong value for the fields Closing Price
- ◆ Binary characters in the Standing Data files in the Strategy Standing Data records.

4. TRADING PATTERNS & TIMETABLES

4.1 MAIN TRADING PHASES

All trading phases and states, with their respective rule, are supported by this release of Optiq:

- Call (Price Discovery),
- Continuous (Open Trading),
- Uncrossing,
- Reserved, Suspended, Halt (Interruption of Trading).

These phases and states are triggered via the timetable mechanism and trading interruption cases described in the [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

The structure of the associated Market Status Change (1005) message is described in the [Euronext Markets - Optiq MDG Client Specifications v3.0.1](#) document.

4.1.1 Service limitations

The service is fully delivered in this version of Optiq.

4.1.2 Known Defects

- ◆ 1005 MSC Scheduled event time is some cases sent without event scheduled time while expected
- ◆ Successful LIS Trade on a Strategy Leg while Leg's state is suspended

4.2 THE OPTIQ TRADING PATTERNS: PREDEFINED SEQUENCE OF TRADING PHASES

Timetables are provided via referential data files and messages. The file description is provided in the [Euronext Markets - Optiq File Specifications v3.0.1 specification](#) document.

Timetable files are available on EFS, and the list of folders and associated files is provided below:

Files and Folders

Folder	File Name
/ Commodities / Current	OptiqMDG_<ENVIRONMENT>_TimeTableFile_Commodities_YYYYMMDD.xml
/ EquityDerivatives / Current	OptiqMDG_<ENVIRONMENT>_TimeTableFile_EquityDerivatives_YYYYMMDD.xml
/ IndexDerivatives / Current	OptiqMDG_<ENVIRONMENT>_TimeTableFile_IndexDerivatives_YYYYMMDD.xml
/ FinancialDerivatives / Current	OptiqMDG_<ENVIRONMENT>_TimeTableFile_FinancialDerivatives_YYYYMMDD.xml

The Timetable ID is provided as the reference in Contract referential data on an EMM basis, allowing clients to identify for each Contract which timetable is used by the Matching Engine (ME) for the individual market mechanisms (i.e. COB, Wholesales, RFC).

Timetables are also available through messages on the Market Data Feed. The timetables are sent via the real-time market data **Timetable** (1003) message described in the [Euronext Markets - Optiq MDG Client Specifications v3.0.1](#) document. Sending rules of the message are detailed in the specification document and illustrated in the [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

4.2.1 Service limitations

The service is fully delivered in this version of Optiq.

4.2.2 Known Defects

- ◆ For the field 'Phase Time' – data is provided in ms, and in incorrect format

4.3 INTERRUPTION OF TRADING

States for Interruption of Trading (Reservation, Halt, Suspension) are available to be triggered according to Euronext Rulebook and Trading Procedures by the Euronext Market Services.

4.3.1 Service limitations

The service is fully delivered in this version of Optiq.

4.3.2 Known Defects

No known defects are reported for the service as delivered.

5. TRADING ON OPTIQ

5.1 ORDER MANAGEMENT FUNCTIONALITIES

Order types and Time in Force functionalities for order submission, supported by Optiq as described in How the Market Works, are fully delivered in this version of Optiq.

The associated structure of messages is described in [Euronext Markets – Optiq OEG Client Specifications – SBE Interface v2.0.0](#) and [Euronext Markets – Optiq OEG Client Specifications – FIX 5.0 Interface v2.0.0](#) documents. Associated dynamic interactions with Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

5.1.1 Service limitations

The service is fully delivered in this version of Optiq.

5.1.2 Known Defects

- ◆ incorrect Ack Qualifiers value on Kill msg following mass cancel request
- ◆ incorrect Ack Qualifiers value sent on revision ack when there is an opposite order in the book
- ◆ ClientIdentificationShortCode sent with incorrect value on MassCancel Ack
- ◆ [FIX][OrderMassCancelReport (r)] MassActionReportID (1369) is being sent with 0
- ◆ OrderId set to 0 for some Rejected Quote Order
- ◆ Incorrect FTI message with two empty fields and one with incorrect info
- ◆ Orders overnight are not sent with rebroadcast set to 1
- ◆ Valid For Session orders are incorrectly enabled on Step 3
- ◆ ownership request cross partition Does not work
- ◆ ownership request must be effective while using Original Client Order ID
- ◆ Able to enter wholesales order on Strategy symbol Index
- ◆ Trading logical access able to send market making messages
- ◆ Cancel On Disconnect not working when connecting in Cross Partition Mode
- ◆ Duplicate Reject message sent when strategy creation is failed
- ◆ No Reject response for Orders/CancelReplace sent with SymbolIndex equal to underlying symbol index
- ◆ MassQuote rejected with an error code 9999 when sent on underlying symbol index
- ◆ U50 messages are not sent Cross partition
- ◆ [FIX] OwnershipRequest inconsistency value in IAShortOwnershipRequest / AckQualifiers
- ◆ FIX: Combinations of fields for short codes in the outbound ExecutionReport (8) messages contain incorrect values in fields PartyRole (452), PartyRoleQualifier (2376), NestedPartyRole (538) and NestedPartyRoleQualifier (2384).

- ◆ FIX: In combination of fields for 'Client identification short code' submitted in inbound messages with reserved values 1 and 2 are not rejected and result with incorrect details sent in the outbound ExecutionReport (8) messages.

5.2 MARKET MECHANISMS & POLICIES

- Both expected market mechanisms (Price Discovery and Continuous trading) are available for trading as described in How the Market Works document.
- Price Explicit Time (PET) matching policy is available for trading.

5.2.1 Service limitations

Price Pro-Rata (PPR) matching policy is not supported in this version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

5.2.2 Known Defects

No known defects are reported for the service delivered.

5.3 PRICE DISCOVERY FOR OUTRIGHTS WITHOUT IMPLIEDS

The Uncrossing mechanism is delivered as described in How the Market Works. Associated detailed interactions with Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

5.3.1 Service limitations

The service is fully delivered in this version of Optiq.

5.3.2 Known Defects

No known defects are reported for the service as delivered.

5.4 CONTINUOUS TRADING FOR OUTRIGHTS WITHOUT IMPLIEDS

The service is fully delivered, with PET matching policy supported. As such all contracts are set with PET as a matching policy parameter.

5.4.1 Service limitations

Price Pro-Rata (PPR) policy will be supported in a later delivery, as such no contract can be assigned the PPR policy. It will be made available with the second functional release of Optiq in EUA in October.

5.4.2 Known Defects

- ◆ Order Quantity incorrectly linked to Lot Size
- ◆ "Effective Date Indicator" should be set to 0 in Full Trade Info message
- ◆ Full Trade Info: Incorrect MiFID Notional Amount sent
- ◆ Empty value of the field " MIFIDPriceNotation" in Full Trade Information Message

5.5 TRADING ON STRATEGIES WITHOUT IMPLIEDS

Trading on Strategies without implied as described in How the Market Works document, is supported by this version of Optiq.

Detailed interaction with Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

Structure of the messages, including the way to create strategies by Euronext clients, are described in [Euronext Markets – Optiq OEG Client Specifications – SBE Interface v2.0.0](#) and [Euronext Markets – Optiq OEG Client Specifications – FIX 5.0 Interface v2.0.0](#) documents.

5.5.1 Service limitations

The service is fully delivered in this version of Optiq.

5.5.2 Known Defects

- ◆ MDG - 1003 Price Update for YDSP and 1001 Market Update sent out with Clear Book for HIDDEN Strategy
- ◆ MDG - 1005 Market Status Change sent out for HIDDEN Strategy and Status Reason DUE TO LEG inherited from previous day
- ◆ Strategy orders should always take lowest tick, but they don't.
- ◆ Invalid Error Code 9999 when creating an incorrect Strategy
- ◆ Strategies that are suspended due to leg, do not take the most restrictive Order Entry Qualifier of the legs
- ◆ [Trades][MDG] Wrong trade qualifier for strategy leg trades always set to First Trade price
- ◆ Strategies don't expire when expected
- ◆ Strategies with passed Maturity Date, have an empty maturity date in standing data message
- ◆ [OEG] Market order rejected where it should trade, on strategy market against negative/Null prices

5.6 IMPLIED MECHANISMS: EVENT DRIVEN IMPLIED MATCHING (EDIM) MODEL

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

5.7 IMPLIED MECHANISMS: SPONTANEOUS IMPLIED MATCHING (SIM) MODEL

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

5.8 OPTIQ TICK TABLE MECHANISM

The Ticktable service is fully delivered in this version of Optiq, as described in How the Market Works.

Structure of the file is described in [Euronext Markets - Optiq File Specifications v3.0.1 specification](#) document.

Tick tables files are available for clients on EFS within their repositories as described below:

Files and Folders

Folder	File Name
/ Commodities / Current	OptiqMDG_<ENVIRONMENT>_DerivativesTickSizeReferenitalFile_Commodities_YYYYMMDD.xml
/ EquityDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesTickSizeReferenitalFile_EquityDerivatives_YYYYMMDD.xml
/ IndexDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesTickSizeReferenitalFile_IndexDerivatives_YYYYMMDD.xml
/ FinancialDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesTickSizeReferenitalFile_FinancialDerivatives_YYYYMMDD.xml

The rules of order acceptance according to the tick managed by Optiq are the ones described in How the Market Works. Ticks are not checked for matching.

5.8.1 Service limitations

The service is fully delivered in this version of Optiq.

5.8.2 Known Defects

- ◆ Negative price on Strategy market not checked against the tick.

5.9 DATA PROCESSING IN OPTIQ

The sequence in Market Data fits the logic for outrights described in How the Market Works.

The detailed interactions with Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

5.9.1 Service limitations

The service is fully delivered in this version of Optiq.

5.9.2 Known Defects

- ◆ While the processing has no known defects, some field population issues are highlighted in section 5.1.2 of this document.

6. TRADING SAFEGUARDS

6.1 DYNAMIC COLLAR REFERENCE PRICE ORIGIN

Dynamic Collar logic is provided on a daily basis through referential data at contract level, through two Reference Spread fields – respectively for Call and Continuous phases. The fields are available in referential standing data to indicate to clients, which policy applies on which contract for which phase type.

The dynamic collars logic is taken into account by Optiq to build the DCRP according to the rules explained in How the Market Works.

6.1.1 Service limitations

The Pricing System feeding Optiq with the Fair Value configuration remains to be finalized for the fair value policies to be effective on the test environment.

6.1.2 Known Defects

- ◆ Dynamic collar reference price is incorrect on loading on Day+1

6.2 TRADING SAFEGUARD MANAGEMENT MODEL

Optiq supports all notion in relation with AQS, MQS and collars. Data is provided in the Reference Spreads file described in [Euronext Markets - Optiq File Specifications v3.0.1 specification](#) document.

The reference spread tables are provided to members through the dedicated referential as follows:

Files and Folders

Folder	File Name
/ Commodities / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_Commodities_YYYYMMDD.xml
/ IndexDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_IndexDerivatives_YYYYMMDD.xml
/ EquityDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_EquityDerivatives_YYYYMMDD.xml
/ FinancialDerivatives/ Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_FinancialDerivatives_YYYYMMDD.xml

Collars are computed according to the Reference Spread (APF) tables (as a multiplier of MSQ) and are set around the DCRP calculated as described in How the Market Works.

6.2.1 Service limitations

The Service is fully delivered.

6.2.2 Known Defects

No known defects are reported for the service as delivered.

6.3 DYNAMIC COLLARS FOR STRATEGIES

The service is delivered according to the rules described in the associated section of how the market works.

6.3.1 Service limitations

The Service is fully delivered.

6.3.2 Known Defects

No known defects are reported for the service as delivered.

7. AUTOMATED TRADE CONFIRMATION

7.1 TRADE PRICE VALIDATION (TPV)

The service is delivered as described in How the Market Works.

Detailed interactions with Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

Structure of the messages are described in [Euronext Markets – Optiq OEG Client Specifications – SBE Interface v2.0.0](#) document.

7.1.1 Service limitations

The Service is fully delivered.

7.1.2 Known Defects

- ◆ TPV event interrupted by Market Status Change (pre)expiry event
-

7.2 FUTURE SPIKE PROTECTION (FSP)

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

8. TRADING FEATURES & SERVICES

8.1 WHOLESALERS FACILITIES

The Wholesale facility is delivered in this version of Optiq, as described in How the Market Works.

Detailed structure of the involved dedicated messages is provided in in [Euronext Markets – Optiq OEG Client Specifications – SBE Interface v2.0.0](#) and [Euronext Markets – Optiq OEG Client Specifications – FIX 5.0 Interface v2.0.0](#) documents.

Associated interaction with Optiq are described in details in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

8.1.1 Service limitations

Configuration of wholesales facility remains to be finalized to be effective on the test environment. Due to this any submissions of new wholesales order received by Optiq will be rejected with error code 1149 (Unknown Message)

8.1.2 Known Defects

- ◆ [Wholesale][FIX][Strategy] Missing data in WholesaleOrderAck in case of technical rejections
 - ◆ [Wholesale][ME][Rejects] Error codes missing in leg level
 - ◆ [Wholesale][Strategy][Rejects] Missing check of Wholesale initiator Ratio against quantity for Reactors
 - ◆ [Wholesale][Rejects] Missing check of wholesale Maturity Date against book (symbol index) Maturity Date
 - ◆ [Wholesale][Rejects] Missing check of wholesale strike price against book (symbol index) strike price
 - ◆ Wholesales Parameters (available wholesales and LiS volume threshold) not provided in Standing Data file parameters section.
 - ➔ Client are advised to contact the Optiq desk for support in their testing. LiS will be made available on all contracts of Equity Derivatives and Index Derivatives segment.
-

8.2 REQUEST FOR CROSS (RFC)

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

8.3 TOTAL RETURN FUTURES (TRF) SERVICE

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

8.4 MARKET ON CLOSE (MOC) SERVICE

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

9. MARKET MAKING

9.1 MARKET MAKING SPREAD OBLIGATION FRAMEWORK

The service is delivered as described in How the Market Works.

Data is provided in the Reference Spreads file described in [Euronext Markets - Optiq File Specifications v3.0.1 specification](#)

The tables are provided to members through the dedicated referential as follows:

Files and Folders

Folder	File Name
/ Commodities / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_Commodities_YYYYMMDD.xml
/ IndexDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_IndexDerivatives_YYYYMMDD.xml
/ EquityDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_EquityDerivatives_YYYYMMDD.xml
/ FinancialDerivatives / Current	OptiqMDG_<ENVIRONMENT>_DerivativesReferenceSpreadsTables_FinancialDerivatives_YYYYMMDD.xml

9.1.1 Service limitations

The Service is fully delivered.

9.1.2 Known Defects

No known defects are reported for the service as delivered.

9.2 MARKET MAKER ORDERS: QUOTES

Optiq access model manages the three types of functional access roles defined at Logical Access level. The Quotes messages are available for the Logical Accesses with functional role of Market Making. The Quotes functionality is managed by Optiq and is available for trading.

The processing rules of Market Making, including the Quotes message and MM sign-in, follow the logic described in How the Market Works.

Detailed interaction of Quotes and MM Sign-in messages in Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

Structure of the messages are described in [Euronext Markets – Optiq OEG Client Specifications – SBE Interface v2.0.0](#) document.

9.2.1 Service limitations

The Service is fully delivered.

9.2.2 Known Defects

- ◆ Trading Logical Access ID no response to FIX MassQuotes

9.3 MARKET MAKER PROTECTION (MMP)

The service is delivered as described in How the Market Works.

Detailed interactions with Optiq are described in [Euronext Derivatives Markets – Optiq Kinematics Specifications - v1.0.1](#) document.

Structure of the messages are described in [Euronext Markets – Optiq OEG Client Specifications – SBE Interface v2.0.0](#) document.

9.3.1 Service limitations

The Service is fully delivered.

9.3.2 Known Defects

- ◆ Trading Logical Access ID no response to FIX MassQuotes
- ◆ Execution Type Bitmap for MMPAck not correctly filled
- ◆ Derivatives Standing Data - Field MM Protections in Derivatives Standing Data file is empty while it is a Mandatory field
- ◆ Error code 99999 when sending quotes after MMP breach
- ◆ Incorrect Error code 9999 when rejecting a MMP Request if you are not set up as MM
- ◆ MMP: Delta sign wrong for Put Buying/Selling
- ◆ MMP ack with updated current positions is received before orders' acks
- ◆ In the outbound MM Protection Ack (63) messages field Current MMP Position does not support negative values.

10. RISK MANAGEMENT SERVICES

10.1 EURONEXT RISKGUARD

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

10.2 SELF-TRADE PREVENTION (STP)

The service will be supported in a future version of Optiq. It will be made available with the second functional release of Optiq in EUA in October.

10.3 CANCEL ON DISCONNECT

The service is delivered as described in How the Market Works.

Detailed interaction with Optiq and in depth details about Cancel on Disconnect mechanism are provided in the dedicated section of the [Euronext Markets – Optiq OEG Connectivity Specifications v2.1.0](#) document.

10.3.1 Service limitations

The service is fully delivered in this version of Optiq.

10.3.2 Known Defects

No known defects are reported for the service as delivered.

10.4 DROP COPY

While supported by this version of Optiq, the service will not be available on 26 June 2019.

The service is subject to further infrastructure and system configuration, before being available to clients.

A first delivery with Cash-like scope is planned to be delivered in July.

This service will be made available with prior Notice to clients without requiring an Optiq upgrade.

This release note will be updated accordingly and republished in due course.

10.4.1 Service limitations

The service is not fully configured, and dedicated infrastructure remains to be adjusted for the service to be available.

Drop Copy IP addresses provided in Standing Data file dedicated connectivity section must be considered as obsolete by Clients. The expected connectivity information for the Drop Copy is provided in the [Euronext Markets – Optiq OEG Connectivity Specifications v2.1.0](#) document.

As a reminder, description of the referential standing data file, which includes the connectivity data, is available in the [Euronext Markets - Optiq File Specifications v3.0.1 specification](#) document.

10.4.2 Known Defects

While not technically started on the test environment, no known defects are reported for the service as delivered.

APPENDIX A: REVISION HISTORY

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	26 June 2019	Euronext	Roll out of the first software delivery of the Optiq trading chain for the Euronext Derivatives markets, with conformance scope.
1.1	22 July 2019	Euronext	Finalization of the configuration and start of the conformance testing period