

OPTIQ NOTICE

OPTIQ ORDER ENTRY : ENHANCEMENTS TO OPTIQ[®] OEG THROTTLING MECHANISM AVAILABLE FOR TESTING IN EUA

Summary

Euronext will enhance its Optiq[®] OEG throttling mechanism. The queuing capacity will be increased for sessions set up in queuing mode to allow up to five times the session throughput. These changes will be effective in production as of Monday 14 October 2019. This change will be available on Friday 04 October 2019 for client testing in EUA.

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BENEFITS FOR CLIENTS

For sessions set up in queuing mode, queuing will be allowed up to five (5) times the session throughput (applicable to continuous and auction activity) on all segments. As an example, a session with 100 messages per second will be allowed to submit 500 messages in one go, within one second, with the first 100 messages being processed immediately and the remaining messages processed in the following 4 seconds. In the event where no message was sent in the previous second, up to 600 messages will be allowed, leveraging the 'burst credit' accumulated from the previous second; the first 100 messages will be processed directly while the additional 500 messages will be queued.

Note : For sessions set up in reject mode, no change.

TIMELINE

- Implementation in PEUA platform: Friday 4 October 2019
- Implementation in Production: Monday 14 October 2019.

CONCEPT / LIMIT	PREVIOUS FORMULA	FORMULA AFTER THE CHANGE
Throttling queue	For Queuing – 2 x Rate (size) of connection For Rejection – Zero	For Queuing – 5 x Rate (size) of connection For Rejection – Zero

ORDER ENTRY SESSION THROTTLING CHANGES SUMMARY

DOCUMENTATION

Information on the Throttling Mechanism has been updated and is available online as follows: https://connect2.euronext.com/en/it-documentation-library

Throttling Mechanism V.2.3

Additional information can be found on the Optiq section of the Euronext website: http://www.euronext.com/Optiq

For further information in relation to this Optiq Notice, please email the Optiq support desk at optiq@euronext.com (Tel: +33 1 70 48 25 55) or contact the Operational Client Services Desk on clientsupport@euronext.com



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