

Document title

OSLO DERIVATIVES FRONT TO BACK CONFORMANCE: SBE AND FIX TEST SCRIPT

Document type or subject

Front-to-back Conformance test

Version number

Revision Number: 1.0

Date

24 Jul 2020

Number of pages

21

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

The purpose of this document is to provide members with the Optiq Order Entry Front-to-Back Conformance script that includes scenarios and detailed tests for various clearing instructions that are to be performed in preparation for the migration of Oslo Derivatives markets to the Optiq platform.

TARGET AUDIENCE

This document is relevant to Trading Members that will need to perform the mandatory Front-to-Back conformance tests for the migration of Oslo Derivatives markets to the Optiq

For this Front-to-Back conformance test Trading Members may require the support of:

- Technology providers (Independent Software Vendors and Application Service Providers ASPs);
- Clearing member / partner.

WHAT'S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, see the [Appendix](#).

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	24 Jul 2020	Euronext	First version

ASSOCIATED DOCUMENTS

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

- Technical specifications (OEG / ME & MDG)
 - Euronext Derivatives Markets – Optiq Kinematics Specifications
 - Euronext Markets – Optiq OEG Client Specifications – SBE Interface
 - Euronext Markets – Optiq OEG Client Specifications – FIX 5.0 Interface
 - Migration Guidelines (Oslo)
 - Euronext Derivatives – How the Market Works

CONTACT

Please find below the contact details:

Operational Client Services Desk : clientsupport@euronext.com

Belgium	+32 2 620 0585
France	+33 1 8514 8585
Ireland	+353 1 617 4289
Netherlands	+31 20 721 9585
Portugal	+351 2 1060 8585
UK	+44 20 7660 8585

CONTENTS

PREFACE	2
PURPOSE	2
1. SUBMISSION OF APPLICATION MESSAGEs (CONFORMANCE)	6
1.1 TRADE INTEGRATION WITH SIMPLE POSTING	6
1.1.1 POSTING IN OPENING.....	6
1.1.2 POSTING IN CLOSING.....	7
1.1.3 POSTING USING POSTING ORDER NUMBER.....	7
1.1.4 POSTING USING THE MAILING COMMENT	8
1.2 TRADE INTEGRATION FOR POSTING.....	9
1.2.1 MANUAL POSTING MODE WITH KNOWN POSITION ACCOUNT IN OPENING.....	9
1.2.2 AUTOMATIC POSTING WITH KNOWN POSITION ACCOUNT IN OPENING.....	10
1.2.3 POSTING WITH KNOWN POSITION ACCOUNT IN OPENING (WITHOUT POSTING ACTION)	10
1.2.4 MANUAL POSTING MODE WITH UNKNOWN POSITION ACCOUNT IN CLOSING.....	11
1.2.5 AUTOMATIC POSTING WITH UNKNOWN POSITION ACCOUNT IN CLOSING	12
1.2.6 POSTING WITH UNKNOWN POSITION ACCOUNT IN CLOSING (WITHOUT POSTING ACTION)	12
1.3 GIVE-UP	13
1.3.1 AUTOMATIC GIVE-UP WITHOUT POSITION ACCOUNT	13
1.3.2 AUTOMATIC GIVE-UP WITH POSITION ACCOUNT.....	14
1.3.3 AUTOMATIC GIVE-UP AND NO MEMBER INFORMATION	14
2. CONFORMANCE VALIDATION	16
3. CLEARING INSTRUCTION KEY FIELDS IN ORDER ENTRY MESSAGEs (FOR TRADE REPORTING to CLEARING)	17
3.1 Firm ID / Trading Member Code.....	17
3.2 Clearing Firm id / Give-Up destination member code	17
3.3 Order ID / Trade leg Order Number	17
3.4 Account Number / Position Account External ID	18
3.5 Long Client ID / Posting Order Number.....	18
3.6 Free Text / Memo.....	18
3.7 Clearing INSTRUCTION / TYPE of Clearing Info.....	19
3.8 Open Close / O/C INDICATOR.....	19

4. Mapping of data for Clearing data & Execution ID for Derivatives, and other field and Data note	20
4.1 Execution ID Reconciliation	20
4.2 Notes on Trades in Tests and Field Formats	20
5. SUPPORT	21
APPENDIX A: REVISION HISTORY	21

1. SUBMISSION OF APPLICATION MESSAGES (CONFORMANCE)

ELIGIBLE SBE MESSAGES	New Order (01) Cancel Replace (06) Quotes (08) New Wholesale Order (64) Cross Order (67)
ELIGIBLE FIX MESSAGES	MassQuote (i) NewOrderSingle (D) NewWholesaleOrder (U64) OrderCancelReplaceRequest (G) CrossOrder (U67)

1.1 TRADE INTEGRATION WITH SIMPLE POSTING

Any of the tests cases defined below will require for the member to generate a trade. Then the member have to submit two orders, at a defined tradable price to generate a trade.

The member can choose buy or sell or both to populated the expected clearing instructions.

Any order well populated on clearing instructions, but not fill will not provide any success with regards the front to back testing expected by this conformance.

1.1.1 POSTING IN OPENING

Trade creation with posting in opening mode.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with:

Posting action set to 0 for one leg [0 means **Posting in opening**].

Clearing Instruction set to 0 [0 means Process normally (formerly Systematic posting)]

Clearing Firm ID not set

Account Number not set

Long Client ID **set starting by "Case:1.1.1"** (Optional but can allow better member support by Euronext)

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with

PostingAction (7443) set to 0 for one leg [0 means **Posting in opening**].

ClearingInstruction (577) set to 0 [0 means Process normally (formerly Systematic posting)]

Long Client ID (21804) **set starting by "Case:1.1.1"** (Optional but can allow better member support by Euronext)

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution and correct interpretation of the posting creation in opening for the trade fill reported to CCP and clearing partner.

1.1.2 POSTING IN CLOSING

Trade creation with posting info in closing mode.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with

Posting action set to 1 for one leg [1 means **Posting in closing**]

Clearing Instruction set to 0 [0 means Process normally (formerly Systematic posting)]

Clearing Firm ID not set

Account Number not set

Long Client ID set starting by “Case:1.1.2” (Optional but can allow better member support by Euronext)

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with

PostingAction (7443) set to 1 for one leg [1 means **Posting in closing**].

ClearingInstruction (577) set to 0 [0 means Process normally (formerly Systematic posting)]

Long Client ID (21804) set starting by “Case:1.1.2” (Optional but can allow better member support by Euronext)

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution, and correct interpretation of the posting creation in closing for the trade fill reported to CCP and clearing partner.

1.1.3 POSTING USING POSTING ORDER NUMBER

Trade creation with posting info in opening or closing mode with Long Client ID / Posting Order Number (data provided from the trading station free text).

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 0 or 1 for one leg [0 means Posting in opening, 1 means Posting in closing].
Clearing Instruction set to 0 [0 means Process normally (formerly Systematic posting)]
Clearing Firm ID not set
Account Number not set
Long Client ID set using the maximum of length's field starting by "Case:1.1.3" (Optional but can allow better member support by Euronext)

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with PostingAction (7443) set to 0 or 1 for one leg [0 means Posting in opening , 1 means Posting in closing].
ClearingInstruction (577) set to 0 [0 means Process normally (formerly Systematic posting)]
LongClientID (21804) set using the maximum of length's field starting by "Case:1.1.3" (Optional but can allow better member support by Euronext)

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution. The member also confirm the correct interpretation of the posting and the population of the order number to the clearing partner

1.1.4 POSTING USING THE MAILING COMMENT

Trade creation with posting info set up to O or C (opening or closing) mode with Memos/mailing connect filled with data (data provided from the trading station free text).

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 1 for one leg [1 means Posting in closing].
Clearing Instruction set to 0 [0 means Process normally (formerly Systematic posting)]
Clearing Firm ID not set
Account Number not set
Long Client ID set starting by "Case:1.1.4" (Optional but can allow better member support by Euronext)
Free text set using the maximum of length's field

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with PostingAction (7443) set to 1 for one leg [1 means Posting in closing].

ClearingInstruction (577) set to 0 [0 means Process normally (formerly Systematic posting)]
LongClientID (21804) **set starting by "Case:1.1.4"** (Optional but can allow better member support by Euronext)
Free text (58) **set using the maximum of length's field**

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, Member confirms content expected into the mailing comment field in the clearing solution.

1.2 TRADE INTEGRATION FOR POSTING

1.2.1 MANUAL POSTING MODE WITH KNOWN POSITION ACCOUNT IN OPENING

Trade creation with manual posting mode, posting info in Open mode and known position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with
Posting action set to 0 for one leg [0 means Posting in opening].
Clearing Instruction set to 8 [8 means Manual mode]
Clearing Firm ID not set
Long Client ID **set starting by "Case:1.2.1"** (Optional but can allow better member support by Euronext)
Account Number **set with an agreed value with CCP and clearing partner**

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with
PostingAction (7443) set to 0 for one leg [0 means Posting in opening]
ClearingInstruction (577) set to 8 [8 Manual mode]
LongClientID (21804) **set starting by "Case:1.2.1"** (Optional but can allow better member support by Euronext)
Account (1) **set with an agreed value with CCP and clearing partner**

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution and correct interpretation of the mailing comment reported to CCP and clearing partner from the trade filled.

1.2.2 AUTOMATIC POSTING WITH KNOWN POSITION ACCOUNT IN OPENING

Trade creation with automatic posting mode, posting info in O mode and known position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 0 for one leg [0 means Posting in opening].

Clearing Instruction set to 9 [9 Automatic posting mode]

Clearing Firm ID not set

Long Client ID set starting by "Case:1.2.2" (Optional but can allow better member support by Euronext)

Account Number set with an agreed value with CCP and clearing partner

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with PostingAction (7443) set to 0 for one leg [0 means Posting in opening].

ClearingInstruction (577) set to 9 [9 Automatic posting mode]

LongClientID (21804) set starting by "Case:1.2.2" (Optional but can allow better member support by Euronext)

Account (1) set with an agreed value with CCP and clearing partner

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt into the clearing solution and correct interpretation of the allocation of the trade into the position account filled

1.2.3 POSTING WITH KNOWN POSITION ACCOUNT IN OPENING (WITHOUT POSTING ACTION)

Trade creation with automatic posting mode, posting info in O mode and known position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 0 for one leg [0 means Posting in opening]

Clearing Instruction set to 0 [0 Process normally (formerly Systematic posting)]

Clearing Firm ID not set

Long Client ID set starting by "Case:1.2.3" (Optional but can allow better member support by Euronext)

Account Number set with an agreed value with CCP and clearing partner

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with PostingAction (7443) set to 0 for one leg [0 means Posting in opening].
ClearingInstruction (577) set to 0 [0 Process normally (formerly Systematic posting)]
LongClientID (21804) set starting by "Case:1.2.3" (Optional but can allow better member support by Euronext)
Account (1) set with an agreed value with CCP and clearing partner

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt and correct interpretation of the trade fill reported to CCP and clearing partner.

1.2.4 MANUAL POSTING MODE WITH UNKNOWN POSITION ACCOUNT IN CLOSING

Trade creation with automatic posting mode, posting info in Closing mode and known position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 1 for one leg [1 means Posting in closing].
Clearing Instruction set to 8 [8 Manual mode]
Clearing Firm ID not set
Long Client ID set starting by "Case:1.2.4" (Optional but can allow better member support by Euronext)
Account Number not set

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with PostingAction (7443) set to 1 for one leg [1 means Posting in closing].
ClearingInstruction (577) set to 8 [8 Manual mode]
LongClientID (21804) set starting by "Case:1.2.4" (Optional but can allow better member support by Euronext)
Account (1) not submitted

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt and correct interpretation of the trade fill reported to CCP and clearing partner: Automatic posting command does not match with the position account id. as result the trade will remains as posting or give up to be performed.

1.2.5 AUTOMATIC POSTING WITH UNKNOWN POSITION ACCOUNT IN CLOSING

Trade creation with automatic posting mode, posting info in Closing mode and unknown position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 1 for one leg [1 means Posting in closing].

Clearing Instruction set to 9 [9 Automatic posting mode]

Clearing Firm ID not set

Long Client ID set starting by "Case:1.2.5" (Optional but can allow better member support by Euronext)

Account Number not set

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with PostingAction (7443) set to 1 for one leg [1 means Posting in closing]

ClearingInstruction (577) set to 9 [9 Automatic posting mode]

LongClientID (21804) set starting by "Case:1.2.5" (Optional but can allow better member support by Euronext)

Account (1) not submitted

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution the value will be visible in to the position account field on clearing solution. Correct interpretation of the closing indicator

1.2.6 POSTING WITH UNKNOWN POSITION ACCOUNT IN CLOSING (WITHOUT POSTING ACTION)

Trade creation with posting mode, posting info in Closing mode and unknown position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with Posting action set to 1 for one leg [1 means Posting in closing].

Clearing Instruction set to 0 [0 Process normally (formerly Systematic posting)]

Clearing Firm ID not set

Long Client ID set starting by "Case:1.2.6" (Optional but can allow better member support by Euronext)

Account Number not set

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with
PostingAction (7443) set to 1 for one leg [1 means Posting in closing]
ClearingInstruction (577) set to 0 [0 Process normally (formerly Systematic posting)]
LongClientID (21804) set starting by "Case:1.2.6" (Optional but can allow better member support by Euronext)
Account (1) not submitted
In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution. Value contained into the position account screen should be displayed in the clearing solution.

1.3 GIVE-UP

1.3.1 AUTOMATIC GIVE-UP WITHOUT POSITION ACCOUNT

Trade creation with automatic give-up and a no position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with
Posting action not set
Clearing Instruction set to 10 [10 Automatic give-up mode]
Clearing Firm ID: set with an agreed value with CCP and clearing partner
Long Client ID set starting by "Case:1.3.1" (Optional but can allow better member support by Euronext)
Account Number not set

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with
PostingAction (7443) not submitted
ClearingInstruction (577) set to 10 [10 Automatic give-up mode]
NestedPartyID (524) set with an agreed value with CCP and clearing partner
NestedPartyIDSource (525) set to D (Proprietary / Custom code)
NestedPartyRole (538) set to 4 (Clearing Firm Id)
NestedPartyRoleQualifier (2384) set to 3 (General clearing member) OR 4 (Individual clearing member)
LongClientID (21804) set starting by "Case:1.3.1" (Optional but can allow better member support by Euronext)
Account (1) not submitted
In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution. Trade will be sent to the giving member waiting for acceptance on clearing side.

1.3.2 AUTOMATIC GIVE-UP WITH POSITION ACCOUNT

Trade creation with automatic give-up and a known position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with

Posting action **not set**

Clearing Instruction **set to 10 [10 Automatic give-up mode]**

Clearing Firm ID: **set with an agreed value with CCP and clearing partner**

Long Client ID **set starting by "Case:1.3.2"** (Optional but can allow better member support by Euronext)

Account Number **set with an agreed value with CCP and clearing partner**

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with

PostingAction (7443) **not set**

ClearingInstruction (577) **set to 10 [10 Automatic give-up mode]**

NestedPartyID (524) **set with an agreed value with CCP and clearing partner**

NestedPartyIDSource (525) **set to D (Proprietary / Custom code)**

NestedPartyRole (538) **set to 4 (Clearing Firm Id)**

NestedPartyRoleQualifier (2384) **set to 3 (General clearing member) OR 4 (Individual clearing member)**

LongClientID (21804) **set starting by "Case:1.3.2"** (Optional but can allow better member support by Euronext)

Account (1): **set with an agreed value with CCP and clearing partner**

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution, the trade is given up to the receiving member, position account field filled with value from trading.

1.3.3 AUTOMATIC GIVE-UP AND NO MEMBER INFORMATION

Trade creation with automatic give-up and without destination member and without position account.

Instruction for SBE:

The member submits a valid and correctly formatted **New Order** (01) message with

Posting action **not set**

Clearing Instruction **set to 10 [10 Automatic give-up mode]**

Clearing Firm ID: **not set**

Long Client ID **set starting by "Case:1.3.3"** (Optional but can allow better member support by Euronext)

Account Number **not set**

In a selected instrument for trade execution (to be reported to the CCP).

Instruction for FIX:

The member submits a valid and correctly formatted **NewOrderSingle** (D) message with

PostingAction (7443) not submitted

ClearingInstruction (577) **set to 10 [10 Automatic give-up mode]**

NestedPartyID (524) not submitted

NestedPartyIDSource (525) not submitted

NestedPartyRole (538) not submitted

NestedPartyRoleQualifier (2384) not submitted

LongClientID (21804) **set starting by "Case:1.3.3"** (Optional but can allow better member support by Euronext)

Account (1): not submitted

In a selected instrument for trade execution (to be reported to the CCP).

Success Criteria: Once order is matched, the member confirms the receipt in the clearing solution and correct interpretation of the mailing comment for the trade fill reported to CCP and clearing partner

2. CONFORMANCE VALIDATION

Any trading member must complete its Front-to-Back Conformance on Euronext and LCH testing environment prior to the GO Live of Oslo markets on Optiq.

Trading members have to confirm that clearing instructions provided on the trading solution meet the expectation on all of the clearing solution offered to this member by any clearing partner.

Member Connectivity Administrator of the Trading member will have to provide the Front-to-Back Conformance test results performed on EUA environment via a dedicated Web Form.

Below is a template to gather member results prior to the Euronext reporting:

Case	Case description	Performed (Yes/No)	Conformed with Clearing Partner
TRADE INTEGRATION WITH SIMPLE POSTING			
1.1.1	POSTING IN OPENING		
1.1.2	POSTING IN CLOSING		
1.1.3	POSTING USING POSTING ORDER NUMBER		
1.1.4	POSTING USING THE MAILING COMMENT		
TRADE INTEGRATION FOR POSTING			
1.2.1	MANUAL POSTING MODE WITH KNOWN POSITION ACCOUNT IN OPENING		
1.2.2	AUTOMATIC POSTING WITH KNOWN POSITION ACCOUNT IN OPENING		
1.2.3	POSTING WITH KNOWN POSITION ACCOUNT IN OPENING (WITHOUT POSTING ACTION)		
1.2.4	MANUAL POSTING MODE WITH UNKNOWN POSITION ACCOUNT IN CLOSING		
1.2.5	AUTOMATIC POSTING WITH UNKNOWN POSITION ACCOUNT IN CLOSING		
1.2.6	POSTING WITH UNKNOWN POSITION ACCOUNT IN CLOSING (WITHOUT POSTING ACTION)		
GIVE-UP			
1.3.1	AUTOMATIC GIVE-UP WITHOUT POSITION ACCOUNT		
1.3.2	AUTOMATIC GIVE-UP WITH POSITION ACCOUNT		
1.3.3	AUTOMATIC GIVE-UP AND NO MEMBER INFORMATION		

3. CLEARING INSTRUCTION KEY FIELDS IN ORDER ENTRY MESSAGES (FOR TRADE REPORTING TO CLEARING)

3.1 FIRM ID / TRADING MEMBER CODE

REQUIRED SBE FIELD	Firm ID
REQUIRED FIX FIELD	SenderCompID (49)
LCH 5011 FIELD	Trading Member Code
LCH 5011 FIELD DESCRIPTION	Code of the member code who has executed the trade
MANDATORY FIELD	Yes

3.2 CLEARING FIRM ID / GIVE-UP DESTINATION MEMBER CODE

REQUIRED SBE FIELD	Clearing Firm ID
REQUIRED FIX FIELD	NestedPartyID (524) = XXX NestedPartyIDSource (525) = D (Proprietary / Custom Code) NestedPartyRole (538) = 4 (Clearing Firm) NestedPartyRoleQualifier (2384) = 3 (General clearing member) OR 4 (Individual clearing member)
LCH 5011 FIELD	Give-Up destination member code
LCH 5011 FIELD DESCRIPTION	Member code of the beneficiary
MANDATORY FIELD	No

3.3 ORDER ID / TRADE LEG ORDER NUMBER

REQUIRED SBE FIELD	Order ID
REQUIRED FIX FIELD	OrderID (37)
LCH 5011 FIELD	Trade leg Order Number
LCH 5011 FIELD DESCRIPTION	Free text
MANDATORY FIELD	No

3.4 ACCOUNT NUMBER / POSITION ACCOUNT EXTERNAL ID

REQUIRED SBE FIELD	Account Number
REQUIRED FIX FIELD	Account (1)
LCH 5011 FIELD	Position Account External ID
LCH 5011 FIELD DESCRIPTION	Position account id filled by the executing Member from the order entry application (will be needed if automatic function used has to be an existing LCH SA position account)
MANDATORY	No

3.5 LONG CLIENT ID / POSTING ORDER NUMBER

REQUIRED SBE FIELD	Long Client ID
REQUIRED FIX FIELD	Long Client ID (21804)
LCH 5011 FIELD	Posting Order Number
LCH 5011 FIELD DESCRIPTION	free test provided from the order entry application
MANDATORY FIELD	No

3.6 FREE TEXT / MEMO

REQUIRED SBE FIELD	Free Text
REQUIRED FIX FIELD	Text (58)
LCH 5011 FIELD	Memo
LCH 5011 FIELD DESCRIPTION	Free text (can be used for internal reference or client ref)
MANDATORY FIELD	No

3.7 CLEARING INSTRUCTION / TYPE OF CLEARING INFO

REQUIRED SBE FIELD	Clearing Instruction
REQUIRED FIX FIELD	ClearingInstruction (577)
LCH 5011 FIELD	Type of Clearing Info
LCH 5011 FIELD DESCRIPTION	(Blank) : none 0 : pre-posting or pre-give up 1 : automatic posting 2 : automatic give-up
MANDATORY FIELD	No

3.8 OPEN CLOSE / O/C INDICATOR

REQUIRED SBE FIELD	Open Close
REQUIRED FIX FIELD	PostingAction (7443)
LCH 5011 FIELD	O/C INDICATOR
LCH 5011 FIELD DESCRIPTION	Posting indicator; this field indicates if the posting is closing position or opening position for each leg Permitted values: C - Posting in closing O - Posting in opening
MANDATORY FIELD	No

4. MAPPING OF DATA FOR CLEARING DATA & EXECUTION ID FOR DERIVATIVES, AND OTHER FIELD AND DATA NOTE

4.1 EXECUTION ID RECONCILIATION

For Derivatives markets on Optiq Execution ID provided by the trading engine is modified before being sent to Clearing, using the following rules:

- 1) The first 9 digits of the Execution ID are kept as identified, the 10th digit is truncated
- 2) 1 digit is added at the end of the Execution ID provided by the Order Entry gateway, to indicate the type of trading for Clearing using the following values
 - a. 0 for Conventional trades (for outright and strategies)
 - b. 5 for Temporary trades on TRF and MOC contracts
 - i. Later on provided with 0 for the Final trades
 - c. 9 for of all permanent prices that are Off-book On exchange (Wholesales [block, prof, exchange for swaps, asset allocation, against actuals] & RFC

Examples:

Trade Type	Exec ID in Optiq	Exec ID in
TRF / MOC	0000000271	0000002715
Wholesale or RFC	0000000260	0000002609
All other trades	0000000257	0000002570

4.2 NOTES ON TRADES IN TESTS AND FIELD FORMATS

Fields listed in the test cases below do not identify the type and format of the fields. Clients must review the Optiq OEG specifications (SBE or FIX as needed) to identify how to correctly populate fields and values in order entry messages.

For Example: a test requires to provide Posting action with at least one leg set to 0. In SBE this is a bitmap, and the tests identifies that at least one of the positions is populated with zero indicating posting for that leg as Closed.

All Front-to-back tests require a Trade to be executed on the Euronext markets for testing with the CCP and Clearing partners / members. To achieve this clients must enter orders on both sides of the same instrument, where either two prices are crossed to create an execution, or by submitting a Limit order and a Market order on the opposite side.

5. SUPPORT

SUPPORT DESK INFORMATION

Operational Client Services Desk : clientsupport@euronext.com

Belgium +32 2 620 0585
France +33 1 8514 8585
Ireland +353 1 617 4289
Netherlands +31 20 721 9585
Portugal +351 2 1060 8585
UK +44 20 7660 8585

Opening hours: Monday – Friday: 08:00 to 19:00 CET

APPENDIX A: REVISION HISTORY

SUMMARY OF CHANGES

Version	Change Description
1.0.0	First release

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	24 July 2020	Euronext	First release