

A large, stylized graphic of a bull's head, rendered in various shades of teal and dark green. The bull is facing left, with its horns and ears clearly defined by the geometric shapes of the low-poly style. The background of the entire page is a dark teal color with subtle vertical stripes.

CEESEG FIX Delivery notes

Version F12.1 for T7 12.1
April 2024

Revision history

28.3.2024	Vit Prochazka	<input type="checkbox"/> Initial version
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Solved Issues

Item # WB-275: EMDI / MDI Ring-Buffer

Problem: The program codes that receive the EMDI Delta + MDI UDP Multicasts from the T7 system contained no functionality to rectify the order of UDP packets in case they arrived in wrong order from the network. This could lead to unnecessary Snapshot Recoveries of Market Data.

Solution: The respective program codes have been re-factored to add the missing functionality by using a Ring-Buffer data structure.

Impact on FIX protocol: no impact

Item # WB-247 ExecType Issue

Problem: In rare scenarios, when an order modification was processed by the trading system at virtually the same time as the order was executed, the ExecutionReports for both events were consolidated. i.e. The ExecutionReport transported the new quantities after the execution but also had ExecType = E (Pending Replace)

Solution: The issue has been fixed.

Impact on FIX protocol: no impact

Item # WB-280 Communications link failure to WBAG-internal database

Problem: In a specific situation the communications link to WBAG-internal database failed and the program did not succeed to re-establish the link due to no delay between the attempts.

Solution: The issue has been fixed.

Impact on FIX protocol: no impact

Item # WB-225 OFI Heartbeats

Problem: In the WBAG-internal communication with T7 OFI, disconnected and/or stale sessions have not been detected and closed by OFI.

Solution: The heartbeat functionality has been implemented into the communication to T7 OFI.

Impact on FIX protocol: no impact

Item # WB-283 T7 Release 12.1

Change: The program has been adapted to changes in enums and new SecurityTradingStatus imposed by T7 Release 12.1.

Solution: The changes were implemented.

Impact on FIX protocol: no impact