

A large, stylized graphic of a bull's head, composed of various shades of teal and dark green, set against a background of vertical stripes in similar colors. The bull's head is facing right and is the central focus of the page.

# CEESEG FIX Delivery notes

Version F13.0 for T7 13.0  
November 2024

## Revision history

01.10.2024	Vít Procházka	<input type="checkbox"/> Initial version
31.10.2024	Vít Procházka	<input type="checkbox"/> Added WB-308, WB-310

## Solved Issues and Changes

### Item # WB-308 Tags TrdType (828) and MarketID (1301) in public TradeCaptureReports

**Change:** In public TradeCaptureReports, member MarketID (1301) has been added and Midpoint trades are flagged with value 101 (MIDPOINT\_TRADE) of tag TrdType (828).

**Impact on FIX protocol:** yes

### Item # WB-310 In FIX W message: New MDEntryType H (MID\_PRICE) for info about MidPoint Trades

**Change:** This change has been implemented for future use. It is not mandatory to implement for the client. The functionality will only be used on XVIE and not in sync with the release date.

In FIX W message (MarketDataSnapshotFullRefresh) a new MDEntryType H (MID\_PRICE) has been added for info about MidPoint Trades.

**Impact on FIX protocol:** yes

## Solved Issues and Changes from previous versions

### Item # CR-301-(1): Reporting MIC

**Change:** Introduction of reporting MIC in TradeCaptureReport message

**Impacts on FIX protocol:** Member MarketID (tag 1301) has been added to the TradeCaptureReport (AE) message for the Reporting MIC.

### Item # CR-301-(2): Midpoint Trading in T7 13.0

**Change:** This change has been implemented for future use. It is not mandatory to implement for the client. The functionality will only be used on XVIE and not in sync with the release date.

With T7 Release 13.0, Xetra will offer the new Xetra Midpoint service, i.e., the possibility to execute orders at the midpoint of the currently available Xetra best bid/best ask price in the Central Limit Order Book (CLOB).

**Solution:** CEESEGFIX programs have been extended to support the new functionality.

**Impacts on FIX protocol:**

- Instruments enabled for Midpoint trading will be marked in the SecurityList (y) message, group NoRelatedSym, subgroup NoInstrAttrib for InstrAttribType == MIDPOINT\_INDICATOR (1021), value InstrAttribValue == Y.
- New members MidPointType (tag 30388) and MinQty (tag 110) have been added to FIX messages:
  - NewOrderSingle (D)
  - OrderCancelReplaceRequest (G)
  - and ExecutionReport (8)
- Member TrdType (tag 828) received a new valid value 101 (MIDPOINT\_TRADE) to report Midpoint trades in the TradeCaptureReport (AE) message.
- Member SideLiquidityIndicator (tag 1444) received new valid values 100 (PASSIVE\_MIDPOINT) and 101 (AGGRESSIVE\_MIDPOINT) to report the respective liquidity information in the ExecutionReport (8) and TradeCaptureReport (AE) messages (*Remark: this last item is pending on the actual delivery of the corresponding information from T7 system*).

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### Item # WB-298 Removal of old reject reasons (xml)

**Problem:** Member OrdRejReason (tag 103) contained unused valid values

**Solution:** The unused valid values have been removed.

**Impact on FIX protocol:** no impact

### Item # WB-290 "News Storm" issue with each release

**Problem:** A storm of technical Market Reset News messages was delivered on the first day of each new T7 Release.

**Solution:** A filter has been built-in to prevent this.

**Impact on FIX protocol:** no impact

### Item # WB-295 EMDI Tuning

**Problem:** Minor issues have been observed in the program codes that receive EMDI MarketData.

**Solution:** Issues have been fixed.

**Impact on FIX protocol:** no impact

### Item # WB-300 Buffer Overflow in Indices Connector

**Problem:** A message size limitation has been found in the internal distribution of Index data.

**Solution:** The limitation has been overcome by splitting the message into chunks.

**Impact on FIX protocol:** no impact

### Items # WB-184 + WB-288

**Problem:** The internal logging was not detailed enough to quickly find the root cause of potential problems + some log messages have been reported under wrong severity + one actual problem when writing data to database was revealed.

**Solution:** The issues were fixed.

**Impact on FIX protocol:** no impact

### Item # WB-305 Order Execution Issue

**Problem:** In rare occurrences the T7 system sends Trade Broadcasts in ahead of the corresponding Order Execution Reports, leading to incorrect state of Orders within CEESEGFIX.

**Solution:** The issue was solved within CEESEGFIX.

**Impact on FIX protocol:** no impact