

A large, stylized graphic of a bull's head, composed of various shades of teal and dark green, filling the right and bottom portions of the page. The bull is facing left.

CEESEG FIX Delivery notes

Version F14.0.0.1 for T7 14.0
September 2025

Revision history

03.09.2025	Vít Procházka	<input type="checkbox"/> Initial version
10.09.2025	Vít Procházka	<input type="checkbox"/> Added WB-337
10.10.2025	Roland Rotsejdl	<input type="checkbox"/> Added WB-327

Solved Issues and Changes

Item # WB-327: QuickFIX Library updated to Version 2.3.2

Change: QuickFIX library has been updated to Version 2.3.2

Impacts on FIX protocol: no impacts, improved compatibility and bugfixes. For details, check official quickfix j github page.

Item # WB-330: Compatibility with T7 Release 14.0

Change: Compatibility of the software with T7 Release 14.0 has been implemented.

Impacts on FIX protocol: no impacts from the compatibility itself

Item # WB-324: Handling of missing reference data in EMDI/MDI MarketData area

Problem: Missing reference data in EMDI/MDI MarketData area caused Exceptions.

Solution: The issue has been fixed and a better logging has been introduced.

Impact on FIX protocol: no impact

Item # WB-326: Handling of stale ETI connection

Problem: In a specific situation the ETI connection broke and the operating system has not detected it (no Exception was raised).

Solution: An application-level mechanism has been implemented to detect and handle this situation.

Impact on FIX protocol: no impact

Item # WB-232: Quote Status Report message without Quote Status fields

Problem: The defect FIX message got produced in a rare situation when a QuoteCancel has been responded to with QuoteEntryStatus: 6 (Removed_and_Rejected) in the ETI MassQuoteResponse.

Solution: The reaction to a QuoteCancel that has hit the QuoteEntryStatus: 6 (Removed_and_Rejected) in the ETI MassQuoteResponse will be the same as if the QuoteCancel went through cleanly on the ETI side, i.e. FIX QuoteStatus will be CANCELED (17).

Impact on FIX protocol: no impact

Item # WB-333: Reference data missing for one instrument

Problem: Writing of reference data to an internal database for one instrument has failed due to column size constraints.

Solution: The column sizes have been extended.

Impact on FIX protocol: no impact

Item # WB-337: Self-Match Prevention Enhancements

Change: Support for the Self-Match Prevention Enhancements of T7 Release 14.0 has been implemented.

Impacts on FIX protocol:

- In the SecurityList (y) message a new NoInstrAttrib group instance has been added with InstrAttribType CROSS_MATCH_INSTRUCTION_DEFAULT (1031) to reflect the new attribute CrossMatchInstructionDefault in RDI.
- A new tag CrossMatchInstruction (31625) has been added to messages:
 - NewOrderSingle (D)
 - OrderCancelReplaceRequest (G)
 - Quote (S)
 - MassQuote (i)