

A large, stylized graphic of a bull's head, rendered in various shades of teal and dark green. The bull is facing left, and its head is composed of several geometric shapes, giving it a modern, abstract appearance. The background of the entire page is a dark teal color with subtle vertical stripes.

CEESEG FIX Delivery notes

Version F14.0 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

Solved Issues and Changes

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)