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

Front-to-back Conformance test

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
1.1	9 Nov 2020	Euronext	Second 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

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1. SUBMISSION OF APPLICATION MESSAGES (CONFORMANCE)

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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:

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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].

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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).

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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.

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Instruction for SBE:

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

<u>Posting action</u> not set

<u>Clearing Instruction</u> set to 10 [10 Automatic give-up mode]

<u>Clearing Firm ID:</u> not set

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

<u>Account Number</u> 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

<u>PostingAction (7443)</u> not submitted

<u>ClearingInstruction</u> (577) set to 10 [10 Automatic give-up mode]

<u>NestedPartyID</u> (524) not submitted

<u>NestedPartyIDSource</u> (525) not submitted

<u>NestedPartyRole</u> (538) not submitted

<u>NestedPartyRoleQualifier</u> (2384) not submitted

<u>LongClientID</u> (21804) set starting by "Case:1.3.3" (Optional but can allow better member support by Euronext)

<u>Account (1):</u> 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

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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 outrights 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	000000271**5**
Wholesale or RFC	0000000260	000000260**9**
All other trades	0000000257	000000257**0**

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

4.3 EURONEXT DERIVATIVES MAPPING OF CLEARING FIELDS – OEG TO LCH

Mapping below provides a sub-set of fields used by Optiq in order entry, and by the Clearing partners, for the exchange of data used for clearing in the Trade Execution messages.

Optiq Order Entry				LCH Trade leg	
SBE	FIX			5011 message	
Fields	Field or Combination of fields			Fields	Description
	FIX Field Name	Tag	Possible Values		
Clearing Firm ID	NestedPartyID	524	TEST2	Give-Up Destination Member Code	External id of the member who is the destination of the give-up / Member code of the beneficiary
	NestedPartyIDSource	525	D = Proprietary / Custom Code	N/A	N/A
	NestedPartyRole	538	4 = Clearing Firm		
	NestedPartyRoleQualifier	2384	3 = General clearing member OR 4 = Individual clearing member		
Account Number	Account	1		Position Account External ID	Position account external id of a pre-posting - filled by the executing member from the trading station (needed if automatic function used has to be an existing LCH SA position account)
Long Client ID	LongClientID	21804		Posting Order Number	Posting order number for a pre-posting
Free Text	Text	58		Memo / Mailing Comment	Free form text . This field is just conveyed by the clearing system. No processing is involved. (Can be used for internal reference or client references.)
Clearing Instruction	ClearingInstruction	577	Permitted Values: 0 = Process normally 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	Type of Clearing Information	This field indicates if the trade leg contains a pre-posting or a pre-give-up Permitted values: " " = None 0 = Pre-posting or Pre-give-up 1 = Automatic posting 2 = Automatic give-up
Order ID	OrderID	37	Numerical order identifier assigned by the matching	Trade leg Order Number	Free Text

Optiq Order Entry				LCH Trade leg	
SBE	FIX			5011 message	
Fields	Field or Combination of fields			Fields	Description
	FIX Field Name	Tag	Possible Values		
			engine, unique per instrument and EMM.		
Open Close	PostingAction	7443	0 means Open 1 means Close	O/C INDICATOR	Posting indicator; this field indicates if the posting is closing position or opening position Permitted values: C Posting in closing O Posting in opening

Values for **Clearing Instruction** (*SBE: Clearing Instruction / FIX: Tag 577*) are as follows (Optiq and the equivalent on LCH SA side).

Optiq OEG Values		LCH 5011 values	
0	Process normally	" "	None
8	Manual mode	0	Pre-posting or Pre-give-up
9	Automatic posting mode	1	Automatic posting
10	Automatic give-up mode	2	Automatic give-up

Account Type field

Table below provides the Account Type field values.

Optiq OEG				Notes
SBE		FIX		
Account Type	LP Role	Account Code (6399)	LP Role (20021)	
1 = Client	Not filled in	1 = Client	Not filled in	
2 = House	Not filled in	2 = House	Not filled in	
6 = Liquidity Provider	3 = Retail Liquidity Provider	6 = Liquidity Provider	3 = Retail Liquidity Provider	Used on the Cash Markets only (Equities segment)
4 = RO	Not filled in	4 = RO	Not filled in	Used on the Cash Markets only (Equities segment)
6 = Liquidity Provider	1 = Liquidity Provider or Market Maker	6 = Liquidity Provider	1 = Liquidity Provider or Market Maker	
7 = Related Party	Not filled in	7 = Related Party	Not filled in	

Optiq OEG				Notes
SBE		FIX		
Account Type	LP Role	Account Code (6399)	LP Role (20021)	
8 = Structured Product Market Maker	Not filled in	8 = Structured Product Market Maker	Not filled in	Used on the Cash Markets only (Structured Products segment)

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
1.1	Added a mapping table

DOCUMENT HISTORY

REVISION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	24 July 2020	Euronext	First release
1.1	9 Nov 2020	Euronext	Second release