**Release Notes:  
Release 202310a October 2023**

Build v202310a

Related Documents

|  |  |  |  |
| --- | --- | --- | --- |
| Name | Link | Version | Comment |
| Equiduct FIX Specification | <http://www.equiduct.com> | Version 2.25 |  |
| Equiduct Market Model Description | <http://www.equiduct.com> | Version 4.8 |  |
| Equiduct Market Configuration | <http://www.equiduct.com> | Version 3.8 |  |
| Trading Rules – Equiduct | <http://www.equiduct.com> | November 2022 |  |
| Equiduct ITCH (Market Data) Specification | <http://www.equiduct.com> | Version 1.18 |  |

Table of Contents

[1 Introduction 4](#_Toc146712905)

[1.1 Document Purpose 4](#_Toc146712906)

[1.2 Intended Audience 4](#_Toc146712907)

[2 Functional Changes 5](#_Toc146712908)

[2.1 Single party Trade Reporting 5](#_Toc146712909)

[3 FIX Changes 6](#_Toc146712910)

[4 ITCH Changes 6](#_Toc146712911)

[5 Other Changes 6](#_Toc146712912)

[6 Bug Fixes 7](#_Toc146712913)

1. Introduction
   1. Document Purpose

This document describes the changes introduced in the Equiduct Trading System (ETS) full release 202310a version.

* 1. Intended Audience

This document is aimed at systems developers of Equiduct members and third-party vendors who are currently connected to the Equiduct Trading System.

This document does not provide all the business level information pertinent to Equiduct: see “Related Documents” above for details of further system documentation. Updates to this and other key documents can be found at <http://www.equiduct.com>.

1. Functional Changes
   1. Single party Trade Reporting

Equiduct’s Trade Reporting Service enables trading participants to meet their MiFID II post-trade transparency obligations by bringing off-book OTC negotiated transactions on exchange. Trading participants are able to submit off-book negotiated transactions to Equiduct using their existing FIX connections in equity and equity-like instruments included in Equiduct’s active trading universe.

Single Party Trade Reporting supports scenarios where a member of Equiduct is either of the following:

1. acting on behalf of both the buyer and seller; or
2. dealing on own account against a client order.

The service can be enabled separately for the different pre- and post-trade waivers, and the go-live for each will be communicated separately.

1. FIX Changes

There are no FIX changes in this release.

1. ITCH Changes

There are no ITCH changes in this release.

1. Other Changes

Several improvements have been made to internal administrative functionality in relation to external market data feeds to speed up the identification and resolution of issues in this area.

1. Bug Fixes

There are several fixes in this release, notably:

* Addressed an edge-case issue where the interaction between ALP orders and the consolidated order book could lead to a smaller VBBO execution than should have occurred.
* Fixed an issue with market imbalance handling in scenarios where the home market opening is delayed, no imbalance offset could be created, and then a retail client cancels a market order resting in our book.
* Removed a longstanding issue leading to the publication of incorrect ‘N’ trade types in the Market by Limit datafeed.