SR15 Bug Fixes and Known Issues

Version 1.0 – 26 June 2024

1   Introduction

This document outlines the production defect corrections incorporated in SR15 to date and any identified issues in the latest release accessible in the Enhanced Customer Development Environment (CDE+).

2   Production Defect Resolutions

The current release available in the CDE+ environment includes the following corrections addressing minor production defects:

2.1   Order cancellation using wildcards

Correction to the behaviour when specifying a partial client field alongside wildcard characters in OMNet and OUCH

2.2   Amend Time in Force from GTD to GTC

Correction to behaviour when amending an orders 'Time in Force' from **Good Til Date** to **Good Til Cancelled**

2.3   OUCH Partial Short Sell

Correction to behaviour on a partially traded order where partial short sell quantity is amended via OUCH

2.4   Nanosecond offset timestamping for GLIMPSE snapshot

Correction to the nanosecond offset timestamping for the 'Add Order' messages contained in GLIMPSE snapshots.

3   Known Issues in Current CDE+ Environment

3.1   Price Limit Reference Price reset Issue (Resolved)

In the current release, there is an issue where the Price Limit Reference Price (PLRP), crucial for calculating price bands, reset to zero when transitioning from the OSPA session state to OPEN. Consequently, the subsequent trade following this change becomes the new reference price. This issue will be addressed in the upcoming release, ensuring the reference price used is the opening auction price calculated during the OSPA session.

3.2   Incorrect deal source for aggressive Sweep during Post Close

During the Post Close trading session, if the initial execution on a matching engine partition is triggered by an aggressive sweep order, the deal source will be incorrectly assigned, failing to reflect either of the two new post-close deal sources (90, 91). The deal source will be set correctly only after an execution occurs on that partition involving a non-aggressive sweep order. Subsequently, the deal sources for all executions on that partition should be correctly assigned.

3.3   Sweep Market to Limit rejected during Post Close

The expected behaviour for Sweep Market to Limit (MTL) orders entered during the Post Close trading session is that they will take the Closing Single Price Auction (CSPA) price as their limit price on entry. The current behaviour is if there are no resting orders at the CSPA price, Sweep MTL orders are rejected. With the error -420489 (centre Point price does not exist)

3.4   UCP Trades during Post Close updating trade statistics

The expected behaviour during Post Close is that 'booking purpose' trades resulting from Unintentional Crossing Prevention (UCP) should not update trade statistics. Currently traded volume is being updated by these trades.