

## OMS Server 1.2.0.15 Release Notes

The Proquote team is proud to present Proquote OMS Server 1.2.0.15.

This release includes a few new features and a variety of bugfixes. ISE Market Order functionality is now available. Some items have already been implemented on Production in the form of a hotfix. These are indicated in red.

The current production server version is 1.2.0.14.

Version 1.2.0.15 will be available on the Proquote UAT environment on 10/08/2009 for the purposes of customer regression testing. Version 1.2.0.15 will be available on the production environment on 24/08/2009.

### Client Versions

This server version is certified compatible with Proquote client versions 1.2.0.6 and above, however it is recommended that the latest version of the client applications be used to take advantage of new features and enhancements.

Client application release notes will be issued separately.

### Summary

Ticket	Type	Name	Affects
25408	Bugfix	ISE execution reports for a partial fill received after the corresponding fill report.	All users sending orders to the Irish Stock Exchange (ISE)
25233	Bugfix	ISE execution reports for unmatched Fill or Kill orders are incorrectly of type "cancel" instead of type "reject".	All users sending orders to the Irish Stock Exchange (ISE)
25387	Bugfix	Delays observed in execution responses.	All users sending orders to the Irish Stock Exchange (ISE)
25768	Bugfix	Stock not known error from PCFI.	All PCFI users
25766	Bugfix	Special character input via GUI disconnects PCFI connection.	All users that use both PCFI and GUI
25840	Bugfix	"Other currency" limit orders executing outside their limits. <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>	All users of Limit Minding via PCFI
26133	Bugfix	Limit orders not receiving execution reports or rejections. <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>	All users of Limit Minding via PCFI
25296	Bugfix	Settlement date on ISE execution reports is sometimes incorrect.	All users sending orders to the Irish Stock Exchange (ISE)

26164	Bugfix	Instruments missing from reference database leading to failed trades <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>	All PCFI users
25544	Change	Add tags 54 and 41 to exec reports for orders modified via PCFI.	All PCFI users
25710	Change	Expire Good for day orders. <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>	All OMS Dealer and PCFI users
25445	Change	Add tag 30 to execution reports.	All PCFI users
25957	Change	Set the RSP quote delay to a per-company basis.	All OMS Dealer and PCFI users using RSP Limit Minding, RSP At Best or RSP Quote Weighting services
26070	Change	Adding a config key to be able to set an order to persistent or non-persistent for ISE.	All users sending orders to the Irish Stock Exchange (ISE)
25562	New feature	ISE Market order functionality.	All users sending orders to the Irish Stock Exchange (ISE)

## Detail

<b>Ticket</b>	25408
<b>Type</b>	Bugfix
<b>Name</b>	ISE execution reports for a partial fill received after the corresponding fill report.
<b>Affects</b>	All users sending orders to the Irish Stock Exchange (ISE)
<b>Description</b>	When a user places an order with the ISE and this order is fully filled immediately, the user will receive a report of that fill - a fill report. In the event that the order is only partially filled, a partial fill report is issued and once the order is fully filled, a fill report will be issued. In some situations where an order was partially filled then fully filled, users were receiving the fill report before the partial fill report.
<b>Reason</b>	There was a delay in processing messages coming back from ISE due to throttling on the ISE gateway at our end meaning it became possible for one message to be returned in front of another.
<b>Resolution</b>	Throttling was considered unnecessary and was removed.

<b>Ticket</b>	25233
<b>Type</b>	Bugfix
<b>Name</b>	ISE execution reports for unmatched Fill or Kill orders are incorrectly of type "cancel" instead of type "reject".
<b>Affects</b>	All users sending orders to the Irish Stock Exchange (ISE)
<b>Description</b>	When a user submits a Fill or Kill order this order must either be fully filled or rejected. In the case of the ISE, users were receiving execution reports of type "cancel" instead of type "reject".
<b>Reason</b>	The ISE treats this as a cancellation of the original volume in their API response message.
<b>Resolution</b>	A rule has been created for Fill or Kill orders to return the message "reject" instead of "cancel".

Ticket	25387
Type	Bugfix
Name	Delays observed in execution responses.
Affects	All users sending orders to the Irish Stock Exchange (ISE)
Description	Delays of up to several minutes were being observed when waiting for execution reports from ISE orders.
Reason	Messages coming back from ISE were 'throttled' to approximately 10 per second.
Resolution	Throttling was considered unnecessary and was removed.

Ticket	25768
Type	Bugfix
Name	"Stock not known" error from PCFI.
Affects	All OMS Dealer users
Description	PCFI responds with "stock not known" error when submitting certain pairs of ISIN and currency combinations.
Reason	Certain instruments are tradable on London and on other venues. The instruments all share the same ISIN, Currency and Country of Register. When the London version of the instrument became delisted, the import process incorrectly delisted that instrument for all venues including London instead of only London. When users requested to trade the non-London delisted instrument, the error "stock not known" was thrown.
Resolution	The import process was changed to ensure that the venue of execution was taken into account when delisting instruments.

Ticket	25766
Type	Bugfix
Name	Special character input via GUI disconnects PCFI connection.
Affects	All users that use both PCFI and GUI
Description	When a single quote was sent to PCFI (via GUI or direct) that particular PCFI session got disconnected.
Reason	Quickfix (the internal FIX engine) uses a database to manage the connected fix sessions. When it tried to update the database with SQL that contained a FIX message with a single quote, the database would throw an error and Quickfix can't increment the sequence numbers. As a consequence the session gets killed.
Resolution	A change to the QuickFix library was made to handle the single quotes.

Ticket	25840
Type	Bugfix
Name	"other currency" limit orders executing outside their limits <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>
Affects	All users of Limit Minding via PCFI
Description	When a limit order is placed for an instrument for execution with an RSP in a currency other than that listed against the instrument, the limit order will execute despite the price not having been reached.

<b>Reason</b>	PCFI will convert the requested currency to the correct currency and pass to the limit minding service for execution. When the requested price (trigger price) is met by SETS (the reference used for a limit order) the system will send a message to the RSP gateway to request a quote for the instrument in the requested currency. When the quotes are received back from the RSP's, the system converts them to the correct currency and compares against the order price. The best quote price will be sent in a deal request to the respective RSP in the requested currency. If no RSP sent back an appropriate price, a rejection message is sent back. A problem in the currency conversion process meant that the trigger price was set to 0 and therefore, the limit order would always be triggered (ie, a deal request for the requested currency amount).
<b>Resolution</b>	A missing configuration key for the PCFI service was identified as the cause of the issue. This key has been added to UAT for testing. In this particular case, the UAT environment cannot simulate the issue and therefore not help confirm the resolution since no simulated RSP supports quotes in currencies other than the instrument currency (though some RSP's do in their live implementations).

<b>Ticket</b>	26133
<b>Type</b>	Bugfix
<b>Name</b>	Limit orders not receiving execution reports or rejections <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>
<b>Affects</b>	All users of Limit Minding via PCFI
<b>Description</b>	When a limit order is placed via PCFI (TAG 128 = 5) no execution report or rejection is received and the order is not executed.
<b>Reason</b>	OMS stores RSP's with an internal identifier. There is a known issue with the OMS gateway where when certain tag values in a message correspond to the internal RSP identifiers stored in memory, the OMS gateway fails to respond to the message correctly. To work around this issue, dummy identifiers were added to the database so that the OMS gateway would respond correctly. One of the dummy identifiers was removed during the upgrade process and this caused the OMS gateway to fail to respond correctly.
<b>Resolution</b>	A script was created to insert the dummy identifier back into the database. This has been run on UAT and on Proquote production. This script was tested and confirmed to have resolved the issue.

<b>Ticket</b>	25296
<b>Type</b>	Bugfix
<b>Name</b>	Settlement date on ISE execution reports is sometimes incorrect
<b>Affects</b>	All users sending orders to the Irish Stock Exchange (ISE)
<b>Description</b>	Execution reports contain a settlement date value based on the settlement period defined during the order. In some cases, the settlement date was different to that expected.
<b>Reason</b>	The ISE Gateway was not passing back Settlement date for trades to OMS; OMS therefore defaulted to T+3 which wasn't correct in all cases.
<b>Resolution</b>	A change was made to the ISE Gateway to start passing this value back, at the same time as a change was made to OMS to ensure that the newly passed back settlement date was correctly stored.

<b>Ticket</b>	26164
<b>Type</b>	Bugfix
<b>Name</b>	Instruments missing from reference database leading to failed trades <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>

<b>Affects</b>	All PCFI users
<b>Description</b>	OMS has a reference database that contains all the tradable instruments supported by the system. This database is used by the system to validate orders via the PCFI interface and the GUI. There are occasions where certain instruments are not loaded into the database and therefore cannot be traded through the system.
<b>Reason</b>	The reference data import takes in data from LSE Infolect for London data and another source for international data. Occasionally there will be an overlap between the two sources and two or more instruments will appear with the same symbol (TIDM), ISIN, Currency and Country of register. In this instance the import process discards the original instrument and all duplicates. In the event that an order is entered via PCFI using the discarded instrument, the order will not be placed.
<b>Resolution</b>	The import process has been changed to evaluate the duplicate instruments and load the most recently changed one.

<b>Ticket</b>	25544
<b>Type</b>	Change
<b>Name</b>	Add tags 54 and 41 to exec reports for orders modified via PCFI
<b>Affects</b>	All PCFI users
<b>Description</b>	Addition of Side (Tag 54) and OrgClOrdID (Tag 41) to orders modified via PCFI.
<b>Reason</b>	N/A
<b>Resolution</b>	N/A

<b>Ticket</b>	25710
<b>Type</b>	Change
<b>Name</b>	Expire Good for day orders <b>HOTFIX APPLIED TO PRODUCTION 31/07/2009</b>
<b>Affects</b>	All OMS Dealer and PCFI users
<b>Description</b>	If both ExpireTime and ExpireDate are present Use ExpireTime If Only ExpireTime is present Use ExpireTime If only ExpireDate is present Use ExpireDate for date part, hardcode 23:59 for time part If neither is present Set order as GoodTillCancel
<b>Reason</b>	N/A
<b>Resolution</b>	N/A

<b>Ticket</b>	25445
<b>Type</b>	Change
<b>Name</b>	Add tag 30 to execution reports
<b>Affects</b>	All PCFI users
<b>Description</b>	Addition of Venue of Execution (Tag 30 LastMkt) to the execution report to comply with FSA requirements
<b>Reason</b>	N/A

Resolution	N/A
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Ticket	25957
Type	Change
Name	Set the RSP quote delay to a per-company basis
Affects	All OMS Dealer and PCFI users using RSP Limit Minding, RSP At Best or RSP Quote Weighting services
Description	OMS supports RSP trading algorithms (At Best, Limit Minding and Quote Weighting) that are used to determine the behaviour of RSP quotes and orders. Each of these algorithms makes use of a delay parameter that defines how long to wait for before timing out the request to the RSP. The parameter was a global parameter affecting all users of the system. This change enables the delay parameter to be set on a per-company basis.
Reason	N/A
Resolution	N/A

Ticket	26070
Type	Change
Name	Adding a config key to be able to set an order to persistent or non-persistent for ISE
Affects	All users sending orders to the Irish Stock Exchange (ISE)
Description	<p>Good til date orders that require to be set to a future date need the ordrPersInd flag to be set within the ISE gateway. The flag controls whether an order is persistent or non-persistent. Non-persistent orders are cancelled at close of trading or when the backend fails. This change will make this flag a config setting. By default it will be set to ' ' with the option to set to 'P' Persistent or 'N' Non-persistent.</p> <p>Orders with the attribute ' ' will be treated by the following rules regarding order persistency:</p> <p>Agent orders are persistent by default.</p> <p>All other orders (account type not 'A') are non-persistent if the validity of the order is GFD ("good for day") or explicitly stated the current business day.</p> <p>All orders with validity greater than GFD ("good for day") are persistent orders by default.</p> <p>All orders entered via the Enhanced Transaction Solution interface are non-persistent by default once the persistency attribute is omitted.</p>
Reason	N/A
Resolution	N/A

Ticket	25562
Type	New Feature
Name	ISE Market Order Functionality
Affects	All users sending orders to the Irish Stock Exchange (ISE)
Description	<p>A market order on ISE is defined as an unpriced limit order. It will stay on the book if there is insufficient volume to immediately completely execute.</p> <p>Although it is particularly appropriate for auction periods, there is no real tie between an auction period and market orders (unlike SETS).</p>
Reason	N/A

Resolution	N/A
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