



ASX 24 NTP SR2 Release Notes

SR2 Service Release

June 2018



1 Introduction

NTP Service Release 2 is an internal software release delivering a small number of fault fixes and non-functional enhancements. There are no interface specification changes and no changes to the ASX Trading Terminal and ASX Administration and Risk Terminal applications.

The changes are detailed on the following page. Customers can test their applications on the CDE+ environment from 9 April 2018. Participants may observe reduced transaction latency as a result of these upgrades.

For further information and to arrange access to CDE+ contact CTS, your Technical Account Manager or Business Development Manager.

2 Detailed list of changes

2.1 Pre-Trade Risk Management

ASX Ref #	Item	Resolution/Enhancement
5811	<p>Expired contracts are visible in the Admin and Risk Terminal (ART) after the expiry date.</p> <p>Where customers had already set limits for the expired contract, any limit changes cannot be saved until the expired contracts have been manually deleted.</p>	Expired contracts and associated limits are automatically deleted.

2.2 Shared Order Groups

ASX Ref #	Item	Resolution/Enhancement
5778	A super user logged into the ASX Trading Terminal (ATT) can enter a Shared Order Group (SOG) order without being a member of the relevant SOG.	A super user is restricted to entering a SOG order for a SOG in which they are a member.

2.3 FIX Order Entry

ASX Ref #	Item	Resolution/Enhancement
5762	When a SOG order is amended to delete the UCP key (MatchingInstructions) by a user that did not enter the order, the user that entered the order receives messages with the old UCP key.	After the UCP key has been deleted, it is not sent to the user that entered the order.
5765	When an order is entered with <i>MatchInst=Do not match (1625=2)</i> , or when an order is amended to <i>MatchInst=Do not match (1625=2)</i> , in both cases the order is accepted as <i>MatchInst=Match (1625=1)</i> .	<p>An order entered with <i>MatchInst=Do Not Match (1625=2)</i> is rejected with an ExecutionReport (8) message.</p> <p>An attempt to amend an order with <i>MatchInst=Do Not Match (1625=2)</i> is rejected with an OrderCancelReject (9) message.</p>
5809	In certain FIX order entry gateway failures, the response to an OrderMassStatusRequest (AF) may return ExecutionReport (8) messages for cancel-on-disconnect orders, showing them as live orders, even though the orders were cancelled.	Cancelled orders are not reported in response to the OrderMassStatusRequest (AF).
5743, 5181	When a user is removed from and re-added to a SOG, then issues an OrderMassStatusRequest (AF), ExecutionReport (8) messages with a status of <i>New</i> are received for orders that were fully filled or cancelled during the period where the user was not a member of the SOG.	The cancelled and fully-filled orders are not returned in response to the OrderMassStatusRequest (AF).
4837	<i>CumQty (14)</i> is reported as zero on partially-filled long orders (GTD and GTC) in the restatement (<i>150=D</i>) and status (<i>150=I</i>) ExecutionReport (8) messages on subsequent days.	<i>CumQty (14)</i> is correctly populated in restatement and status ExecutionReport (8) messages.

5849	When a spread order is rejected due to missing or low PTRM limits on one or more of the leg instruments, a generic error message is supplied in the ExecutionReport (8) message.	A meaningful error message is returned in the ExecutionReport (8).
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2.4 Market Data Protocol

ASX Ref #	Item	Resolution/Enhancement
5697	<i>Implied Order Added (j)</i> messages are disseminated after a UDC contract moves into maintenance status as orders are deleted from the underlying books.	<i>Implied Order Added (j)</i> messages are not disseminated during the maintenance phase.
5866	For a new instrument, two <i>Market Settlement (Y)</i> messages are disseminated at the start of the first day of trading. The message with <i>Settlement Type=F (Final)</i> has an incorrect trade date.	<i>Market Settlement (Y)</i> messages are not disseminated for new instruments at the start of the first day of trading. The relevant <i>Symbol Directory</i> message for each new instrument contains an indicative reference price.

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