



ASX Trade Refresh

Known Issues

November 2023

Version History

Version	Date	Comment
1.0	December 2020	<ul style="list-style-type: none"> Initial creation
1.1	January 2020	<ul style="list-style-type: none"> Updated known issues – CQ111 (Dedicated Historical Trade Query) Updated patch history Updated TMC and gOAPI issue summary
1.2	March 2021	<ul style="list-style-type: none"> Updated known issues – Instrument Delta Queries Added Instrument Delta Queries issue summary
1.3	July 2021	<ul style="list-style-type: none"> TMC issue update Updated ETA for Instrument Delta Queries resolution Added duplicate BU124 issue
1.4	September 2021	<ul style="list-style-type: none"> Updated information relating to SR13
1.5	October 2021	<ul style="list-style-type: none"> Details on BU53 behaviour – section 6
1.6	October 2021	<ul style="list-style-type: none"> Release date changes
1.7	November 2023	<ul style="list-style-type: none"> Updated known issues – MO3 (Single Order Update)

1 Patch History

Functional Area	Issue	Status	Patch Date
MO4 (Order Cancel)	Incomplete or unsuccessful mass order cancel	Resolved	21/11/20
CB15 (Directed Trade Broadcast)	UCP transactions published out of sequence for a single matching event	Resolved	21/11/20
MQ151 (Firm Order Broadcast Query)	Truncated result set for very large matching events	Resolved	28/11/20
CQ27 (Missing Deals Query)	Truncated result set for very large matching events on current business day	Resolved	28/11/20
CQ27 (Missing Deals Query) CQ111 (Dedicated Historical Trade Query)	Missing results for previous business day for deleted instruments	Resolved	28/11/20
Glimpse sequence number	Erroneous records in Glimpse for auction imbalance orders	Resolved	02/12/20
gOAPI	Potential hang whilst waiting for a broadcast. Further detail section 4.	Resolved	21/12/20
Tailor Made Combinations (TMCs)	Creation of TMCs is currently suspended. Further detail below.	Resolved	21/12/20
Tailor Made Combinations (TMCs)	TMC interaction with other order books. Further detail in section 3. 4/5/21 update: Tailor Made Combination functionality will remain as TMC-to-TMC only. https://asxonline.com/content/asxonline/public/notices/2021/May/0570.21.05.html	Resolved	N/A
Instrument Delta Queries DQ120, DQ122, DQ124 and DQ126	Some instrument updates are being missed in the delta query reply. Please refer to section 5 for explanatory notes.	Resolved	06/09/21

2 Known Issues

Functional Area	Issue	Status	Target Date
MO4 (Order Cancel)	Wildcard (*) in ex_client_s does not work. As of October 2021, the fix is available to test in CDE+.	Fix planned	Late Q1 2022
BO5 (Firm Order Book Broadcast)	Nulls in "ex_client_s" field - returned as spaces.	Open	TBC
CQ111 (Dedicated Historical Trade Query)	No results for T-1 for instruments that expired or were deleted on the previous day.	Open	TBC
Instrument Series Delta Query DQ124	In the case of expiring option series and in the response to a DQ124 query, a 'remove' structure will be received for each expiring series within a class. As the series structure for each option series removal will have the strike price set to zero (wildcard) these records will appear to be duplicated.	Open	TBC
MO3 (Single Order Update)	Amending "time_validity_n" from good-till-date (GTD) to good-till-cancelled (GTC) will not work, the original GTD time validity will remain in effect.	Open	TBC

3 Tailor-Made Combinations (TMCs)

ASX confirms that core Tailor Made Combination (TMC) functionality was restored on ASX Trade on Monday, 21 December, allowing TMC-to-TMC execution only as advised in [ASX Market Notice - 1682.20.12](#).

This core functionality enables TMC orders to be created with multiple legs and then executed together at a net price. Returning this functionality supports the majority of trading for which equity options customers use TMCs.

As advised in [ASX Market Notice - 0570.21.05](#), TMC functionality will remain as TMC-to-TMC only, for both the cash and equity options markets.

4 gOAPI Issue

4.1 Resolution

A new gOAPI kit v9.2-4 is now available via our SFTP service which resolves this known issue. If access details are required please contact cts@asx.com.au. gOAPI versions preceding v9.2-4 will remain subject to the below issue.

4.2 Issue Details

gOAPI may infrequently and unpredictably hang. This hang is always cleared by the next broadcast message.

Customers subscribed to frequent broadcast messages, such as BI9 (Price Information Heartbeat) or BD2 (Edited Price Information), are unlikely to be significantly disrupted if this issue occurs as the next broadcast will release the hang.

Customers subscribing to infrequent broadcasts or no broadcasts may be disrupted by this issue as it may lead to missed heartbeats which will lead to disconnection.

The gOAPI environment variable 'OAPI_TIMEOUT' may be set to a suitably short period to ensure that a gOAPI timeout occurs before sufficient heartbeats are missed to trigger a disconnection.

Customers should consider the potential impacts of this issue on their application(s) and whether they will recompile their application(s). Customers that choose to re-compile their application(s) are not required to re-run conformance testing of those application(s). ASX will continue to support the current and future gOAPI versions until further notice.

5 Instrument Delta Queries

5.1 Issue Details

An issue was identified where some instrument updates were being missed from the data returned from delta queries.

5.2 Workaround

Executing a daily full instrument download by making the value “-1” in the “download_ref_number_q” field in the DQ120, DQ122, DQ124 and DQ126 queries. Alternatively, these instrument updates are also available to ASX Online subscribers in the ReferencePoint Master List file.

A permanent fix was released into production in September 2021 (v12.6).

6 BU53 Corporate Action Update

The BU53 broadcast is sent when new corporate action code(s) are added to an instrument during the day. Each BU53 broadcast may contain up to six corporate actions relating to a single instrument.

Up to and including Service Release 12.6, where multiple corporate actions are applied to the same instrument, each corporate action is sent to subscribers in a separate BU53 broadcast. So two corporate actions will be sent in two BU53 broadcasts.

From SR13.5, where multiple corporate actions are applied to the same instrument, up to three corporate actions will be sent to subscribers in a single BU53 broadcast, delivered as a list of items. In the previous example, the two corporate actions would be sent in a single BU53 broadcast.

This behaviour for BU53 is already occurring for the response data to the DQ53 query and conforms to the existing API specification. SR13.5 does not involve any changes to the API specifications for the ASX Trade OMNet service.

It is expected that OMNet applications will handle the broadcasts without needing a code change.

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