
Capital Markets Foundation 5.2.0.0 Readme
Version 5.2.0.0
Ports: All
Date: October 2014

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This readme file lists fixes, known issues and limitations, and compatibility changes for the Capital Markets Foundation.

For supported platforms and installation instructions, go to <https://empower.softwareag.com/Products/ProductAvailability/default.asp>.

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1. Release Notes for 5.2
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Capital Markets Foundation 5.2 requires Apama 5.2 to already be installed.

PAF-2844 - New Risk Firewall Position Limit and Client Credit Limit Rule Classes limits can be breached in some cases (since 5.1)

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The new Risk Firewall's Position Limit Rule Class and Client Credit Limit Rule Class limits can be breached in some cases. This is due to the fact that the Position Service requires OMS events to be routed/enqueued to it in order to track the position correctly.

If the Position Tracker is in the same context, then the Risk Firewall's OrderReceiver implementation must route OMS events to it. However, this means that a fully synchronous OrderSender could send an order to the Risk Firewall that is evaluated against the previous position, as it has not processed the routed OMS event at that point.

Similarly, if the Position Tracker is in a different context, then the Risk Firewall's OrderReceiver implementation must enqueue the OMS events to it. However, this means that either a fully synchronous OrderSender, or an OrderSender that is handling routed OMS events, could send an order to the Risk Firewall that is evaluated against the previous position, as it has not processed the enqueued OMS event at that point.

PAF-1230 - ATA SymbolSet MARKETDATADRIVEN or SIMPLE_MD_DRIVEN Simulation modes cause infinite loop (since 2.3)

=====

When defining SymbolSets for the ATA, users can define a "SIMULATION_MODE".

Two experimental market data driven modes were added to allow the simulated data to be driven by market data inputs. However, use of these experimental market data driven modes will cause an infinite loop to occur in this release, and should not be used. This infinite loop will cause large amounts of memory to be consumed before the correlator shuts down.

PAF-3109 - Sometimes the Installer fails to create Start Menu entries for Win32 Install in Win64 platform (since 5.2)

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When installing the 32bit release in Windows 64, sometimes the installer fails to create the Start Menu entries.

PAF-3121 - ATA fails to install at APAMA_WORK for Win32 install in Win64 platform (since 5.0)

=====

The install of ATA into APAMA_WORK can fail for Win32 install on the Win64 platform. The workaround is to copy ATA manually from the CMF install directory.

2. Customer reported defects fixed in 5.2

PAF-3094 - The Linux Uninstaller should use underscores instead of spaces (since 5.1.0)

=====

To replicate Apama core and stop requiring the spaces to be escaped, the Linux uninstaller now uses underscores.

PAF-3093 - Generic Position Tracker doesn't clear up config on unsubscribe (since 5.0.1)

=====

Config was not cleaned up on unsubscription correctly in the Generic Position Tracker, meaning a second matching subscription would succeed but without setting up the correct slices/listeners. This has now been fixed.

PAF-2954 - ATA fails to start from Start Menu on Windows 8/8.1 with UAC turn on high or default. (since 5.1.0)

=====

The ATA is now copied into %APAMA_WORK%\ATA_<version> during install and the Start Menu shortcuts run this version.

PAF-1258 - Cannot set the Stale Price timeout in the Aggregator differently for each underlying (since 5.0.0)

=====

A new parameter 'UNDERLYING_DATA_TIMEOUT' has been added with the format 'dictionary<integer /*session id*/, integer /*timeout*/>' to allow the user

to set the timeout per underlying datasource.

PAF-1113 - Aggregation service should clear prices from a venue when that venue's session is closed (since 2.3.0)

=====
A new parameter 'CLEAR_STALE_DATA' has been added (default false) which when set to true, the Aggregator will clear stale prices rather than cache them.

PAF-1048 - OrderMonitorTradeExtractor problem with invalid dictionary key (since 2.2.0)

=====
Previously it was possible for pended final orders (that may have been queued) that are processed after an unsubscription from an OrderMonitorTradeExtractor to cause a correlator stack dump due to an invalid dictionary key. This has been fixed.

PAF-2848 - Eclipse Help for CMF not available unless run as Administrator (since 5.1.0)

=====
The CMF install now notifies Apama Studio to recreate its plugin cache and the Eclipse Help is now available on the next start of Studio.

3. Other defects fixed in 5.2

PAF-3089 - Fails to create start menu for Win32 Install in Win64 platform (since 5.1.1)

=====
The Start Menu when installing the 32bit release on Windows 64 is now appended with '32bit' (the same as Apama) to differentiate it from a possible 64bit install.

PAF-3027 - Reservation Enforcer Rule: Correlator stack dump on Order Cancel (since 5.1.1)

=====
An 'Invalid Key' stack dump was possible if a Cancel order was processed by the Reservation Enforcer rule when the order is in a final state. A 'hasKey()' check has been added to fix this.

PAF-3015 - Order Operation Ratio Rule: Time sequence is not getting reset (since 5.1.1)

=====
Both the 'New Order' and 'Order Operation' time sequences are now cleaned when a ratio is calculated rather than when they are appended to. This will now give a correct ratio at the time of calculation.

PAF-2855 - In-consistency in check condition for checking warning and objection limit in risk firewall rule classes (since 5.1.0)

=====
For OrderThrottleLimit, OrderOperationRatio and OrderToTradeRatioLimit firewall rules, price is now checked exclusively against OBJECTION_LIMIT_PARAMETER and WARNING_LIMIT_PARAMETER.

PAF-2824 - Potential odd behavior in MDA SymbolConversion (since 2.3.0)

=====
MDA Symbol Conversion now checks for duplicate symbols while adding a new symbol conversion. Also, it now adds the symbol to the list instead of overwriting the existing symbol while adding the reverse combination.

PAF-2823 - Aggregator mixes up Session level and Connection level params (since 2.3.0)

=====
The Session level schema no longer incorrectly states the possible parameters for the Connection level. The schema has been moved to the Connection level.

PAF-2813 - ATA: Order Price and Quantity fields are taking negative values (since 2.3.0)

=====
A warning now appears if the user enters a negative Price or Quantity. Also, the 'BUY' and 'SELL' buttons are disabled.

PAF- 2812 - ATA - OMS dashboard. In details panel the dark blue color makes the check box for cancelled orders hard to see. (since 2.3.0)

=====
The checkbox in the Order Blotter has been replaced with tick/cross that is clearly visible with row selection.

PAF-2809 - Algos: Delete and Delete All button are enabled when no instances are selected which leads to an error message (since 5.0.1)

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'Delete' and 'Delete All' buttons are now disabled when there is no selected instance in the table.

PAF-1253 - Stopping the Session in samples is still publishing data (since 5.0.2)

=====
The dummy adapter has been updated to clear its subscribed symbols when the session is stopped.

PAF-1209 - Installer should throw an error if a Non Admin user is trying to Uninstall CMF (since 5.0.1)

=====
The uninstaller will now confirm that it has Admin privileges on Windows

before uninstalling. If it does not, it displays an appropriate error dialog.

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