Apama Capital Markets Foundation 10.3.1 Readme

April 2019

This file contains important information you must read before using Apama Capital Markets Foundation 10.3.1. You can find system requirements, user documentation, and installation and upgrade instructions on the Documentation website or the TECHcommunity website. At those locations, you can also find suite-related security and globalization information.

Included in this file is information about functionality that has been added, removed, deprecated, or changed for this product. Deprecated functionality continues to work and is supported by Software AG, but may be removed in a future release. Software AG recommends against using deprecated functionality in new projects.

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1.0 Critical Information

This section lists any critical issues for the current release that were known when this readme was published. For critical information found later, go to the Knowledge Center on the Empower website.

Capital Markets Foundation 10.3.1 requires Apama 10.3.1 to already be installed.

2.0 Known Issues

This section lists any issues for the current release that were known when this readme was published. For known issues found later, go to the Knowledge Center on the Empower website.

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

3.0 Usage Notes

This section provides any additional information you need to work with the current release of this product.

- PAF-2818
  Crossrate Service does not support .X feeds with more than one leg (since 5.2).
  The Crossrate Service does not support crossing the .X datastream type with more than one leg (that is, from an aggregator or different Crossrate Service).

- PAF-2834
  Aggregator does not support an already aggregated Depth/MBP feed (since 5.2).
  The aggregator does not support an input Depth/MBP feed from another aggregator. The input feed lacks enough information to build the Priority Index key, causing a "Trying to add/remove/modify duplicate entries" error and an incorrect aggregated book.

4.0 Fixes Included in Each Release

This section lists the latest fix level that has been included in each release for each product component. A release is listed in this section only if changes occurred in that release. Go to the Knowledge Center on the Empower website for detailed information about fixes.

Release 9.12

- PAF_9.12.0_Fix1

Release 9.10

- PAF_9.10.0_Fix1

Release 9.9

- PAF_9.9.0_Fix3

Release 5.3

- PAF_5.3.0_Fix1

Release 5.2

- PAF_5.2.0_Fix6

Release 5.1

- PAF_5.1.1_Fix3

5.0 Other Resolved Issues

This section lists the issues that were resolved in each release but were not part of the fixes listed in the previous section. A release is listed in this section only if changes occurred in that release.

Release 10.2

- PAF-3741 (CMF 10.2.0)
  Unable to add non-singleton bundles to an existing Designer project.
  Some of the bundle catalogues which should be of type singleton were incorrectly tagged as being non-singleton type. Due to this, there were issues while adding the following bundles to a Designer project: Legacy Application Bridge bundle, Generic Source bundle, NMDA MDBridge bundle, Symbol Conversion bundle. This has been fixed and these bundles are now of type singleton.

Release 9.12

- PAF-3542 (CMF 9.12.0)
  Extra Parameter delta errors on duplicate subscription.
  A race condition has been fixed where a duplicate subscription was sent an incorrect Extra Parameters snapshot which could cause delta update errors.

Release 9.10

- PAF-3438 (CMF 9.10.0)
  Subscription race with multiple subscriptions from different contexts.
  A race condition has been fixed where duplicate subscriptions from different contexts could cause the initial data snapshot to be sent before a context had subscribed to the channel. This would cause Market Data update callbacks to not be called.

- PAF-3428 (CMF 9.10.0)
  Issue with missing EP data for duplicate subscriptions.
  An issue has been fixed where a duplicate subscription with Extra Parameters enabled would not have the Extra Parameter values set in the initial snapshot.

- PAF-3426 (CMF 9.10.0)
  Delete of EP not working for Datastreams.
  An issue has been fixed where the deletion of all EPs was not being reflected in the data published to the user.

- PAF-3396 (CMF 9.10.0)
  Position Limit and Client Credit Firewall Rule should allow CancelOrders.
  A new parameter CHECK_CANCEL has been added to the Position Limit and Client Credit Firewall Rules (defaults to true), so rule instances can be configured to never reject Cancel Orders.

- PAF-3392 (CMF 9.10.0)
  WrappedD is corrupted for duplicate subscriptions.
  An issue has been fixed where a duplicate depth subscription would receive a corrupt book in the initial snapshot.

6.0 Documentation Changes

This section describes significant changes to the documentation, such as the addition, relocation, or removal of product guides, online help, chapters, or other major content. A release is listed in this section only if changes occurred in that release.

7.0 Terminology Changes

A release is listed in this section only if changes occurred in that release.

8.0 Added, Removed, Deprecated, or Changed Items

See *Capital Markets Foundation Release Notes* in the Apama Capital Markets Foundation documentation.

9.0 Added, Removed, Deprecated, or Changed Built-In Services

See *Capital Markets Foundation Release Notes* in the Apama Capital Markets Foundation documentation.

10.0 Added, Removed, Deprecated, or Changed Parameters

See *Capital Markets Foundation Release Notes* in the Apama Capital Markets Foundation documentation.

11.0 Added, Removed, Deprecated, or Changed APIs

See *Capital Markets Foundation Release Notes* in the Apama Capital Markets Foundation documentation.

12.0 Copyright Information

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13.0 Support

Visit the Empower website to learn about support policies and critical alerts, read technical articles and papers, download products and fixes, submit feature/enhancement requests, and more.

Visit the TECHcommunity website to access additional articles, demos, and tutorials, technical information, samples, useful resources, online discussion forums, and more.

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