

SR15 R2 Bug Fixes and Known Issues

Version 1.1 – 18 November 2025

1 Introduction

This document outlines the production defect corrections incorporated in SR15 R2 and any identified issues in the latest release accessible in the Customer Development Environment (CDE+).

2 Known Issues in Current CDE+ Environment

2.1 Delta Instrument Updates -Resolved

An issue has been identified where Delta Instrument Update broadcasts (BU120, BU122, BU124), for new instruments added overnight, are being broadcast delayed following the market open (10am). These broadcasts are being sent flagged as 'Insert' (db_operation_c=1) despite the instrument reference data already being previously published and made available via a 'full instrument download' using OMNet Instrument Delta Queries.

Note this issue will be resolved in production on the 2nd August 2025, then backported into CDE+ with the next sprint release scheduled for 10th September 2025.

2.2 FIX OE – Unexpected value in Tag 24100

An issue has been identified, where a Dual Posted Sweep order place by OUCH has a passive fill in Centre Point, which is then subsequently cancelled via FIX OE, the FIX execution report includes an unexpected value of '\$..' in tag 24100.

2.3 FIX OE and OMNet – Incorrect DisplayQty for Iceberg IOC - Resolved

An issue has been identified with Iceberg IOC orders display quantities, on the cancel messages.

If an iceberg IOC order was placed with a volume of 2001, and a display quantity of 1000 and hits a resting order for 2000 the 'display' and 'original display' quantities on the cancel message are currently incorrect.

OMNet is currently publishing for the cancel:-

```
:{ "Display_quantity_i":1000,"Original_display_quantity_i":0},
```

The correct values should be, :{ "Display_quantity_i":1,"Original_display_quantity_i":1000},

FIX is currently publishing for the cancel:-

```
1138=1000|1608=1000
```

The correct values should be,

```
1138=1|1608=1000
```

2.4 Market Data Feed (MDF) – Trade Ticker message is not being published for Tailor Made Combination (TMC) Trades

The Trade Ticker messages for TMCs is currently not being published, this issue will be resolved in the new CDE+ release planned for October 2025

2.5 Resend Request - Invalid Response

After a resend request, tag 36 may be populated with the MAX VALUE (2147483647). This issue will be resolved in the November 2025 CDE+ upgrade

3 New Behaviours in CDE+ Environment for SR15 R2

3.1 FIX DC and FIX OE – TargetSubId (FIX tag 57) is required as a Mandatory Field

In SR15 R2, TargetSubId will be mandatory for FIX OE and FIX DC.

Valid fields for TargetSubId are:

Environment	TargetSubId
CDE+	TESTC
CDE	TESTB
PROD	PROD

3.2 BO5 Crossing Key (crossing_key_i) – Published on OUCH amends

Following an amendment to an OUCH order, the BO5 message will now be published to the participant with the Crossing Key field populated (crossing_key_i). Historically, BO5 messages generated from OUCH amendments did not include data in the Crossing Key structure

3.3 OMNet DisplayQty for Iceberg Order

The display_quantity_i (named structure 34917, and 34812) for OMNet, will reflect the current iceberg volume displayed on the orderbook, aligning the behaviour of OMNet to FIX Order Entry and FIX Drop Copy