

M7 6.12 API – List of Known Issues and Fixes

Information Only

1. List of M7 API issues

1.1 Fixes delivered with M7 6.12 in PROD

1.1.1 SERVICE-12715: compressed (gzip) management requests rejected

Context	Messages can be sent compressed (gzip) or uncompressed.
Issue description	The new component PMI Gateway introduced for the Load Management functionality would not accept compressed management requests like order entries or change password requests, leading to sending an Error Response.
Impacted messages	<ul style="list-style-type: none"> All management requests
Fix	Compression is now well processed by the PMI Gateway component.
Fixed in version	M7 6.12.238 (fixed and delivered to ASIM on 22 April 2022)

1.1.2 SERVICE-12713: impossible to send message in a persistent delivery mode

Context	It is possible to send a message in PERSISTENT delivery mode (persistent means the AMQP message will survive an AMQP server restart in a durable queue, with a compatible message Time To Live) or NOT_PERSISTENT.
Issue description	Messages sent in with a persistent delivery mode are rejected: <i>"Persistence delivery mode not allowed"</i> .
Impacted messages	All messages.
Fix	The persistent mode is now allowed again.
Fixed in version	M7 6.12.238 (fixed and delivered to ASIM on 22 April 2022)

1.1.3 EPEXMT-3156: Warning event: the end of tolerance period is not rounded to the previous full second

Context	For both the Load management short and long rules, the end of tolerance corresponds to the latest time before which the rolling OMT count should decrease strictly below L1 if a member does not want to get restricted.
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	DFS230 section 3.3.3 states that the End of Tolerance must be rounded down to a full second for both Short and Long Rule.DFS230 section 3.3.3 states that the End of Tolerance must be rounded down to a full second for both Short and Long Rule.
Issue description	The end of tolerance period is not rounded to the previous full second.
Impacted messages	<ul style="list-style-type: none"> Throttling Status Response (release time when status = WARNING) MsgRprt messageCode="168" end of tolerance
Fix	<p>The end of tolerance is rounded down to the previous full second (000 milliseconds).</p> <p>Example with a tolerance of 5 seconds:</p> <ul style="list-style-type: none"> MsgRprt: <pre><Msg msgId="4946285" type="PUBLIC" messageCode="168" timestmp="2022-04-27T10:23:09.661Z" svrty="HIG" txt="Throttling status changed for TM002 to WARNING at 2022-04-27T12:23:09.651477+02:00, short rule (status=WARNING, end of tolerance:2022-04-27T12:23:14+02:00) and long rule (status=NO_RESTRICTION), last user: CXSIM207, last member client correlation id: LOAD #4_12:23:09.576 " mktSupervisionMsg="false"></pre> <ul style="list-style-type: none"> ThrottlingStatusResp: <pre><ThrottlingStatusResp xmlns="http://www.deutsche-boerse.com/m7/v6"> <StandardHeader marketId="EPEX"/> <ThrottlingMemberStatus mbrId="TM002" timestamp="2022-04-27T10:23:12.000Z" status="WARNING"> <ShortRule observationPeriodLength="10" tolerancePeriodLength="5" reconnectionCoolDown="10" omtLimitL1="5" omtLimitL2="10"> <Status status="WARNING" releaseTimestamp="2022-04-27T10:23:14.000Z" currentOmtCount="7"/> </ShortRule> <LongRule observationPeriodLength="86400" tolerancePeriodLength="0" reconnectionCoolDown="0" omtLimitL1="9999999" omtLimitL2="9999999"> <Status status="NO_RESTRICTION" currentOmtCount="85"/> </LongRule> </ThrottlingMemberStatus> </ThrottlingStatusResp></pre>
Fixed in version	M7 6.12.320 (fixed and delivered to ASIM on 22 April 2022)

1.1.4 EPEXMT-3022: the LoginReq new 6.12 throttlingUserAction option does not hibernate the right scope of API orders when a member gets restricted

Context	M7 6.12 offers the possibility to control the state of API orders when a member gets restricted/throttled.
Issue description	Restriction event: the scope of orders that should get hibernated when being restricted does to correspond to the scope defined at new LoginReq options level (throttlingUserAction).

	<p>Login in with throttlingUserAction = HIBE_BG_ORDERS leads to hibernate all API orders instead of only API orders owned by the connected users' BGs.</p> <p>Example: if the connected user is assigned to BG_1 and BG_2 but not to BG_3 then all orders owned by BG_1, 2 and 3 are hibernated instead of only BG_1 and 2.</p>
Impacted messages	<ul style="list-style-type: none"> LoginReq
Fix	Hibernate only orders owned by the connected user BGs.
Fixed in version	M7 6.12.224 (fixed and delivered to ASIM on 22 April 2022)

1.1.5 SERVICE-12189 Local orders partial matching changes the order entry timestamp in the order book (6.11 issue)

Context	<p>Order book data feature an Order Entry Timestamp for each order. This timestamp corresponds to the order creation time and is not expected to evolve, even if the quantity decreases (including when the order quantity decreases because the order got partially matched). This timestamp is used to define the order priority for a given price in the order book display.</p>
Issue description	<p>In M7 local contract order books, a partial order match leads to an update of the order entry time.</p> <p>As a result, if there is at least another order at the same price then ComTrader (and API clients relying on the order entry time attribute) displays the partially matched order after the other one(s) having the same price in the order book (i.e. in the price-time queue).</p> <p>Example:</p> <ul style="list-style-type: none"> Step 1: the order book 15-16 Intraday_hour_Power / NL has 2 buy orders: <ul style="list-style-type: none"> Order 1 :20MW@10€ order entry time: 14:15:01 Order 2 :50MW@10€ order entry time: 14:15:15 Step 2: at 14:15:20 order 1 is partially matched (aggressed by a 5MW order). The order book gets updated: <ul style="list-style-type: none"> Order 2 :50MW@10€ order entry time: 14:15:15 Order 1 :15MW@10€ order entry time: 14:15:20 => partial trade timestamp: now order 1 is displayed in 2nd position Step 3: at 14:15:30 another aggressor order is sent 3MW@10€: <ul style="list-style-type: none"> Order 1 still gets partially matched, because the matcher relies on order characteristics. Order 2 :50MW@10€ order entry time: 14:15:15 Order 1 :12MW@10€ order entry time: 14:15:30 <p>Remote/XBID order books are not impacted.</p> <p>Note: The matcher relies on direct order data and is not impact by this behaviour: the order keeps the right priority matching wise (in that case, the priority is NOT affected, which works as expected). Only the order book "display" priority is impacted via the related order entry timestamp.</p>

Impacted messages	<ul style="list-style-type: none"> • Public Order Books Response • Public Order Books Delta Report
Fix	Order Entry Time is not updated anymore in case of a partial match on local contracts.
Fixed in version	M7 6.12.290

1.2 Open 6.12 issues

1.2.1 EPEXMT-3137: ErrResp text when restricted for the Load Management Short or Long rule indicates a date in the past (1970)

Context	When being restricted, order management requests are rejected with an Error Response message indicating the release time for the impacted short or long rule.
Issue description	<p>Example: when a member is restricted for the long rule, the short rule shows a release time in 1970:</p> <pre><Error err="Request OrdEntry cannot be processed because your member exceeded throttling limit, short rule release time: 1970-01-01T01:00:00+01:00, long rule release time: 2022-02-15T13:00:00+01:00" errCode="0"/></pre> <pre></ErrResp></pre> <p>The short rule release time should not be mentioned.</p>
Impacted messages	<ul style="list-style-type: none"> • ErrResp
Fix	The irrelevant rule will be removed: the red part above will not be included.
Fixed in version	M7 6.13

2. Pending Questions: General (Resolved)

2.1.1 SERVICE-5227: unexpected logout reports for “inactivity” reason

Context	M7 can send Logout reports to a logged in user in various circumstances, because kicked out by someone else using the same user and logging in (with force = true), or for technical reasons. API apps must react to the Logout report by closing the AMQP connection, reconnect and try to log in again if relevant.
Issue description	A couple of customers receive spontaneous Logout reports from M7 because of “INACTIVITY” (text in the Logout Report message). This may be followed by difficulties to log in again for several minutes. So far, the only valid reason for which the login session is closed for inactivity is whenever a channel is closed while connection and other channels still exist.
Impacted messages	Logout Report

Behaviour explanation	<p>This INACTIVITY logout report can be sent for one of the following reasons:</p> <p>A1: M7 sends a Logout report with text = "INACTIVITY" when it detects that an API application has closed its AMQP connection without having sent an explicit Logout Request.</p> <p>A2: M7 sends a Logout Report for INACTIVITY when it detects some kind of "imbalance" at the AMQP objects level, that is when an API application closes a channel while the AMQP connection and other channels still exist.</p>
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3. Guidelines: List of M7 API Good-to-Know Behaviours

3.1 General

3.1.1 Change EPEXMT-2186: Removal of optional field exGTD in OrdEntry

Context	In the Order Entry section of the DFS180, the field exGTD is set to "NOT to be used by trader".
Change description	Since this field is not required for traders and can be confusing it will be removed.
Impacted messages	OrdEntry
Fix Version	The version in which the attribute will be deprecated is not yet determined.

3.1.2 Behaviour SERVICE-5249: 2 AckResp in response to a ChgPwdReq

Context	The ChgPwdReq message enables API applications to change the connected API user password.
Behaviour description	<p>Sending this request, M7 sends:</p> <ul style="list-style-type: none"> • A 1st AckResp in the private response queue if the Change Password request was correct XML wise, • An AMQP shutdown signal with the PWD_CHANGE reason when the password change is successful, • And a 2nd AckResp in the private response queue (was previously mentioned as a broadcast by mistake), sent before or after the shutdown signal, when the change is successful. <p>The 2nd Ack was not described in DFS180: the next version will contain this precision. (done in the M7 6.10 documentation).</p> <p>When receiving the PWD_CHANGE shutdown signal API applications must close the current AMQP connection immediately and recreate a new one with the new password.</p> <p>The API user is logged out and needs to log back in after having recreated an AMQP connection.</p>
Impacted messages	ChgPwdReq