

# Market data issue with CLN9 and potentially other future contracts on 10-July-2019

Dear traders,

Some of you have experienced today an error that included "order does not exist" message which have disrupted normal operation of Bookmap. In the reported cases it occurred when Bookmap was subscribed to CLN9.NYMEX futures contract by Rithmic. After analysing the issue, it seems that the problem originates in either Rithmic or CME / NYMEX market data inconsistency. We have released an urgent hotfix as a temporary workaround:

- [Bookmap 7.0](#) (if your current version is 7.0)
- [Bookmap 7.1](#) (if your current version is 7.1)

## Detailed Information

The error has occurred due to inconsistent market-by-order data. For example, it can be caused by a cancellation or modification data event that refers to a never reported order.

Instead of exiting the application, the published above workaround will log the error (and in the next release show a warning) and try to recover. It is important to note that the workaround is not a solution for the market data itself. If the data inconsistency is severe, in a worst case scenario the workaround may cause Bid / Ask crosses (which are easy to notice). We are in contact with Rithmic to investigate and resolve the problem. In the interim, to further reduce the chance of any data problem please do either of the following:

- Disconnect from Rithmic and enable data aggregation in its connection configuration panel. Note: MBO based indicators such as ACVD will not work as a result.
- Avoid subscribing to CLN9.NYMEX. At this point in time we are not aware of any other instrument being affected, but this doesn't guarantee it's the only one.

During the next several days our engineers will further improve Bookmap's resilience to by reviewing the data flow for potential similar scenarios and enhancing the errors handling mechanism, which may include

- unsubscribing from an instrument and/or reconnection to data source as an attempt to keep Bookmap operating
- early alert about inconsistency of market data and ready-to-use workarounds for potential market data inconsistency

As always, we encourage you to contact our support team should you have any questions or need further assistance with any of the above.

Bookmap Team