

Session on FIX and ITCH

Week 16

March 13, 2015
Ayala Board Room, 4 to 5pm



Meeting Agenda

- I. Main Achievements in this Period
- II. Main Activities in the Next Period
- III. FIX Issues
- IV. Cut-over Schedule
- V. Cut-over Requirements

Main Achievements in this Period

- I. 11 out of 12 FEOMS have been certified
- II. 28 out of 34 TPs have successfully connected to Beta
- III. At least 20 TPs are doing system testing in Beta environment

Main Achievements in this Period



List of Trading Participants who have successfully connected to Beta:

AB Capital	Campos, Lanuza	Deutsche	Mandarin	SB Equities
Abacus Securities	Citisecurities	F.Yap	Maybank	Timson
Accord Capital	CLSA	First Metro	Papa Securities	UBS
Angping	COL Financial	J. P. Morgan	PCCI Securities	Unicapital
Asiasec Securities	Credit Suisse	Lucky Securities	PEPI	
BPI Securities	DBP Daiwa	Macquarie	Salisbury	

Main Activities in the next Period

- I. Submission of the 19th Milestone Report for FIX
- II. Submission of the 12th Milestone Report for ITCH
- III. 3 TPs with Leased Line installed to Beta to conduct connectivity test
- IV. 3 TPs without Leased Line yet to ensure connectivity to Beta before IWT

Milestone Report (FIX):18th Submission



Criteria 1 (40%): Application development completed based on FIX Specs

Completion Rate	No. of TP
Completed 40%	31
Above 20%	3
Total	34

Milestone Report (FIX):18th Submission



Criteria 4 (10%): Broker infra setup complete as per PSE production connectivity requirement. Broker infra was tested successfully with PSE infra.

Completion Rate	No. of TP
Completed 10%	28
Above 5%	3
0-5%	3
Total	34

Milestone Report (FIX):18th Submission



Criteria 5 (10%): System (application and infra) was tested against BETA environment and ready to undergo PSE Certification.

Completion Rate	No. of TP
Completed 10%	32
0-5%	2
Total	34

Milestone Report (FIX):18th Submission



Criteria 6 (10%): System passed PSE Certification and ready for Industry Wide Testing (IWT).

Completion Rate	No. of TP
Completed 10%	14
Above 5%	20
Total	34

Milestone Report (ITCH) – 11th Submission



Criteria 1 (50%): Application development based on ITCH Specs

Completion Rate	Total View	Basic	Index	News
0% - 25%	1	1	1	0
26% - 50%	8	4	10	4
Will not subscribe	5	9	3	8

Milestone Report (ITCH) – 11th Submission



Criteria 4 (10%): Infra was tested successfully with PSE infra

Completion Rate	Total View	Basic	Index	News
0% - 5%	2	0	3	0
6% - 10%	7	5	8	4
Will not subscribe	5	9	3	8

Milestone Report (ITCH) – 11th Submission



Criteria 5 (10%): System (application and infra) was tested against Beta Environment

Completion Rate	Total View	Basic	Index	News
0% - 5%	1	0	1	0
6% - 10%	3	1	3	2
Will not subscribe	5	9	3	8

FIXIssues:

Issue #1: Change in the FIX Specs version 2.2

1. Tag 54 (Side) is now validated in Order Cancel/Replace Request

CUT-OVER FROM UAT TO PROD:

Issue #2: Cut-Over to Production will start on Mar. 16.

Issue #3: Are the TPs allowed to go back to UAT after Cut-Over?

PSE Response:

- ✓ No.
- ✓ TPs may conduct system testing in the Production starting 23-Mar.
- ✓ TPs that need re-certification will be connected to Certification Environment.

CUT-OVER REQUIREMENTS:



1. Production WAN (Pt.to-Pt.) IP Addresses

UAT/BETA	PROD/MR
IP: 10.228.0.26/30 GW: 10.228.0.25	IP: 10.128.0.26/30 GW: 10.128.0.25
FIX: Primary 10.2.124.11 Secondary 10.2.124.12	FIX: Primary 10.0.124.11 Secondary 10.0.124.12

2. TPs Server Source IP (For TPs servers behind a router and/or FW)

- Email us on or before March 16
- if no IPs received, existing UAT Source IPs will be used

CUT-OVER FROM UAT TO PROD:



March 16, 2015	March 17, 2015	March 18, 2015	March 19, 2015	March 20, 2015
Globalinks Securities & Stocks, Inc.	Angping & Associates Sec., Inc.	Abacus Securities Corp.	AB Capital Securities, Inc.	BPI Securities Corp.
Lucky Securities, Inc.	Asiasec Equities, Inc.	Citisecurities, Inc.	Accord Capital Equities Corp.	Credit Suisse Securities (Phils.), Inc.
SB Equities, Inc.	Campos Lanuza & Co., Inc.	DBP-Daiwa Capital Markets Phils., Inc.	COL Financial Group, Inc.	J. P. Morgan Securities Phils., Inc.
Tower Securities, Inc	F. Yap Securities, Inc.	Frist Metro Sec. Brokerage Corp.	CLSA Philippines, Inc.	Macquarie Capital Securities (Phils.), Inc.
UCPB Securities, Inc.	Mandarin Securities Corp.	Papa Securities Corp.	Deutsche Regis Partners, Inc.	Maybank ATR Kim Eng Securities, Inc.
Wealth Securities, Inc.	RCBC Securities, Inc.	Salisbury BKT Securities, Inc.	PCCI Securities Brokers Corp.	Philippine Equity Partners, Inc.
	Star Alliance Securities Corp.	Timson Securities, Inc.	Unicapital Securities, Inc.	UBS Securities Phils., Inc.

Thank You!