

# **Session on FIX and ITCH**

**Week 18**

April 08, 2015  
Ayala Broker's Lounge, 4 to 5pm



# Meeting Agenda

- I. Main Achievements in this Period
- II. Main Activities in the Next Period
- III. MR 1 Results and Issues
- IV. MR 2-3 Activities and Broker Prep-Work
- v. Milestone Report

# Main Achievements in this Period

- I. Submission of the 20<sup>th</sup> and 21<sup>st</sup> FIX Milestone Report.
- II. Market Rehearsal 1

# Main Activities in the next Period

- I. Submission of the 22<sup>nd</sup> Milestone Report for FIX
- II. Submission of the Milestone Report for ITCH

# MR 1 Results and Issues:

- 7 out of 8 Market Data Vendors Participated.
- 27 out of 34 Brokers Participated via their own Order Management System (OMS)
- 128 out of 133 Active Brokers Participated via PSETradex Expert Terminal and their own Order Management System [OMS].
- 87,101 orders were entered.
- 34,829 trades were executed.



# Market Rehearsal 1 Issues



Issue #1 (PSETradex): BHCodes not visible for some brokers

PSE Response: This is a Connectivity issue and happens if no connection is found.

Issue #2 (PSETradex): Some TPs are unable to place block sale - hard to type the code; it should be dropdown

PSE Response:

This shall be fixed.

# Market Rehearsal 1 Issues



Issue #3 (PSETradex): PSETradex hangs due to Windows XP OS

PSE Response:

This is due to OS issue. Recommended OS is Windows 7.

Issue #4 (PSETradex): Buying broker is displayed in seller or vice versa in the Ticker Streamer

PSE Response:

This has been fixed.

# Market Rehearsal 1 Issues

Issue #5 (PSETradex): Suspended Account – 20300101

PSE Response:

Due to invalid login for more than 3 times (incorrect password entry)

Issue #6 (PSETradex): “Trade Limit not Sufficient”

PSE Response:

This has been fixed.



# Market Rehearsal 1 Issues



Issue #7 (PSETradex): End Of Day Files are delayed

PSE Response:

This is due to the Total Value more than 10 Trillion and report generation system can not handle such value. This has been FIXED last MR1.

Issue #8 (PSETradex): Need to tick Force Order option when posting order.

PSE Response:

This has been FIXED and deployed for MR2.

# Market Rehearsal 1 Issues



Issue #9 (PSETradex): Need to type selling account code. Should be drop down.

PSE Response:

This will be fixed and addressed.

Issue #10 (ITCH): Data Vendors did not receive broken Trade Messages.

PSE Response:

No broken Trade Messages released during MR1.

# M2 Prep Work:

- ✓ MR 2 will cover Failover of FIX Gateways to the Secondary Server
- ✓ Execution of the following Actions for Double Dragon Prop. Corp. (DD) by Market Control:
  - a. Halting of Security
  - b. Suspension of Security
  - c. Purging of Orders
  - d. Lifting of Security Halt
  - e. Lifting of Security Suspension

# M3 Broker Prep Work:

## IP Addresses and Port in the DR Site (PSETradex)

### For Leased Line or Dropwire Connection:

Server	IP Address (VIP)	TCP Port
Feed	10.4.26.54	20000
LMS	10.4.26.60	80
NEWS	10.4.26.63	80
ATP	10.4.26.57	20030

# Milestone Report (FIX):20<sup>th</sup> & 21<sup>st</sup> 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%	33
Above 5%	1
<b>Total</b>	<b>34</b>

# Milestone Report (FIX):20<sup>th</sup> & 21<sup>st</sup> Submission



**Criteria 7 (10%)**: System encountered no error on the last Industry Wide Testing and is ready for GO LIVE.

Completion Rate	No. of TP
Completed 10%	0
0 %	34
<b>Total</b>	<b>34</b>



Thank You!