

Session on FIX and ITCH

Week 20

May 08, 2015
Ayala Board Room, 4 to 5pm



Meeting Agenda

- I. Main Achievements in this Period
- II. MR 4-5 Results
- III. Main Activities in the Next Period
- IV. Milestone Report

Main Achievements in this Period

- I. Submission of the 23rd FIX Milestone Report.
- II. Market Rehearsals 4 – 5.

MR 4 Results:



- 129 out of 133 active TPs participated in the MR either from the floor (Ayala or Tektite) or from offsite.
- 4 out of 6 TPs subscribing to market data participated prior to the failover (connected in Prod). 1 TP participated when PSE shifted to DR.
- 5 out of 8 DVs participated prior to the failover (connected in Prod). 1 DV participated when PSE shifted to DR.
- 124,587 orders were entered
- 35,806 trades were executed

MR 4 Results:

- 26 out of 34 TPs Participated via their own OMS prior to the failover. 2 TPs were able to continue with their participation as only these 2 have connectivity established to the DR site. Other brokers participated via PSEtradex.
- Total Recovery Time observed was 120 min (2 hours)

MR 5 Results:

- 91 out of 133 active TPs participated in the MR from offsite
- 1 out of 6 TP's subscribing to market data participated
- 1 out of 8 Data Vendors participated
- 1 out of 34 TPs participated via own OMS
- 20,188 orders were entered
- 5,253 trades were executed

Main Activities in the next Period

- I. Submission of the 24th Milestone Report for FIX
- II. Submission of the Milestone Report for ITCH
- III. The next MR is scheduled on May 23, 2015.

Milestone Report (FIX):22nd 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
Total	34

Milestone Report (FIX):22nd Submission



Criteria 7 (10%): System encountered no error on the last Market Rehearsal and is ready for GO LIVE.

Completion Rate	No. of TP
Completed 10%	0
0 %	34
Total	34

Thank You!