

Related Documents:	2
This Document:	2
Revision:	2
Similar MCTrades Products:	2
1. Running MCTradesAT:	3
1.1 Requirements:	4
1.2 Market Connect:	4
1.3 Install Process:	5
2. MCTradesAT Configuration:	6
2.1 Required Parameters	7
2.1.2 Required Parameters - ASXTrade	7
2.2 Additional ASXTrade Parameters:	8
2.3 Other Additional Parameters:	9
2.4 Filters and Outputs:	10
2.4.1 Filters:	10
2.4.2 Outputs:	11
2.6 Optional Parameters - Restricting Client Access:	13
2.7 Optional Parameters - Password Storage/Encryption:	14
2.8 Optional Alert Parameters:	15
2.9 Optional Parameters - Only Signal B/H Outputs:	16
2.10 Processing Data for Previous Days:	18
2.10.1 Processing a .Trades/.Deals file:	18
2.10.2 Extracting Previous Day's Trades From ASXTrade:	19
2.11 Command Line Arguments:	20
3. Advanced Topics:	21
3.1 DRP Considerations - Mirror Client:	21
4 Daily Operations:	22
5. Expiry of the ASXTrade Password:	24
5.1 Automatic Password Changing:	24
5.2 Automatic Password Changing - Common Problems:	25
6. Troubleshooting:	26
6.1 Logon Problems:	26
6.2 Reprocessing Data From Previous Days:	26
6.3 Network/Connection Issues:	26
6.4 General Information:	26
7. Pure Match Upgrade:	27
7.1 Software Components:	27
7.2 Configuration Changes:	27
7.2.1 Output Filters:	27
7.2.2 ASX Signals Market ID:	28
7.3 Examples of Pure Match Data:	28
7.3.1 Comma-Delimited:	28
7.3.2 Signal B with Market ID:	28
7.4 Getting Previous Day's Trades via MCTradesAT:	29
8. ASXTrade Q1 2003 Release - 200AT003:	29
8.1 Changes for ASXTrade Q1 2003 Release :	29
8.2 Other Changes:	29
8.3 MCTradesAT 64-bit Beta:	29
9. Additional Checks On Deal Broadcast Delivery:	30

Related Documents:

MClickASX.pdf – ASXTrade System – this document details how to install, configure and run MCclickASX and associated applications.

MC_technical_overview.doc :- Technical Overview of Market Connect ASXTrade Solution.

This Document:

MCTradesAT.pdf – details how to install, configure and run MCTradesAT.

Revision:

17/07/2013 – M.G. – See [9. Additional Checks On Deal Broadcast Delivery:](#)

08/02/2013 – M.G. – ASX Q1 2013 Upgrade, 64-bit beta.

See [8. ASXTrade Q1 2003 Release - 200AT003:](#)

10/08/2011 – M.G. – Pure Match Upgrade. See [7. Pure Match Market:](#)

27/09/2010 – M.G. – Produced the ASXTrade version of this manual.

Similar MCTrades Products:

Similar MCTrades products exist for other exchanges:- ASX24, Chix Aust, HKex, SGX, TSE, OSE, SBI, Chix Japan contact RJE for more details.

1. Running MCTradesAT:

You need a connection to ASXTrade system to extract trades from ASX production / test systems.

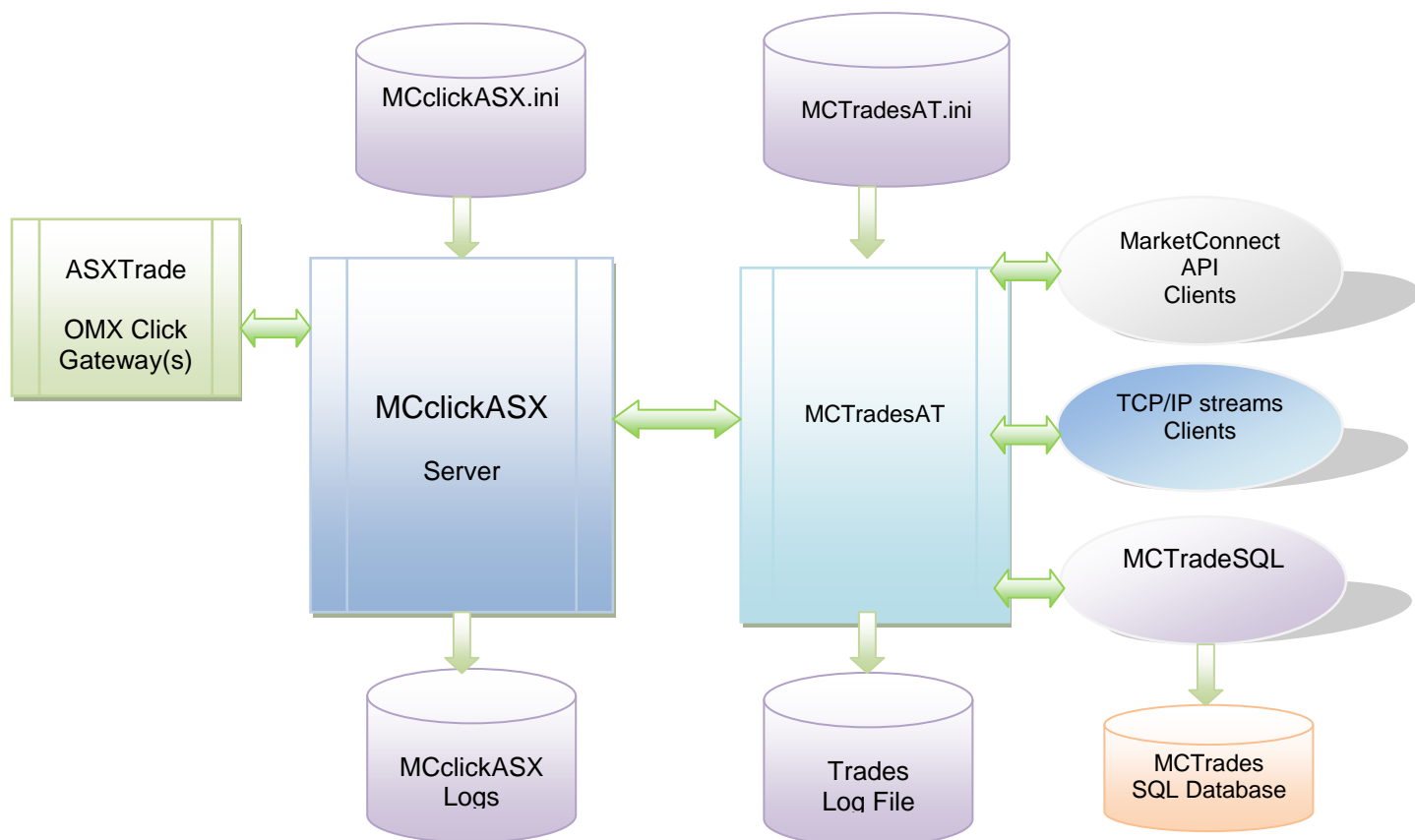


Figure 1. The MCTrades Production System

1.1 Requirements:

To run MCTradesAT you will need the following:-

- 1) A Windows NT / Solaris computer to run the application and a running copy of Market Connect. The MCTradesAT application can run on the same computer as your MCclickASX, or it can be run on a different computer.
- 2) To request ASXTrade data you need a connection to ASXTrade and a Click User ID and Password. (The relevant gateway/port must be configured in MCclickASX.ini)

This version of Market Connect / MCTradesAT is for use with the ASX only. Other exchanges such as SFE, HKEX and SGX are supported via separate versions of these products.

1.2 Market Connect:

Details of how to install and configure Market Connect (MCclickASX) are found in MCclickASX.pdf.

1.3 Install Process:

You should receive the following files:-

Windows

(MCclickASX.exe, MCclickASX.ini)
MCTradesAT.exe, MCTradesAT.ini
mctrades_mirror.exe,

Solaris (all files will normally be for Solaris 2.8)

(MCclickASX, MCclickASX.ini)
MCTradesAT, MCTradesAT.ini
mcmirror,

These files need to be copied to the directory where you want to run MCTrades and this can be any directory.

- 1) Edit MCclickASX.ini, install MCclickASX as per MCclickASX.pdf.
- 2). Edit the MCTradesAT.ini file to set 'site specific' parameters.
(See 1.4 *MCTrades Configuration* below).
- 3). Ensure that the Market Connect Server is running. (MCclickASX.exe)
- 4). Run :- MCTradesAT or :- MCTradesAT <filename.ini>
When not supplied, <the filename.ini> defaults to MCTradesAT.ini.

Note: If for any reason MCTradesAT is stopped and restarted during the day. It will recover previously captured trades from the local log file before it requests missing or additional trades from the ASX.

This recovery process is an important feature of MCTrades as 90,000 trades can be recovered from the internal log files in 2-3 minutes, as opposed to 45 minutes to re-request them from the exchange).

2. MCTradesAT Configuration:

Example – Lines starting with an asterisk are comment lines

```
* MCTradesAT.ini
*=====
CLIENTS_PORT    =9010
LOG_PATH        =logs\
DATA_PATH       =data\
PASSWORD_DAYS   =10
*=====
* ASXTRADE Data Types
*=====
DEALS=YES
TRADES=YES
*=====
* ASXTRADE Parameters
*=====
* MC_CLICK_SERVER - MCclickASX process for ASXTrade Gateway connection.
MC_CLICK_SERVER =localhost
MC_CLICK_PORT_NO =7001
USER_ID         ="your user"
PASSWORD        ="your password"
PASS_BASE       ="your base"
*=====
* BROKERS List determines if the trade is one of ours ( Signal B)
*=====
BROKERS=238,561,589
*=====
* FILTERS
*=====
*FILTER=|NAME:S|IEQ+IWA+IIR
* Final ITS Implementation - ITS Equities + ITS Warrants + ITS Interest Rates
* VMB - volume match original trade.
FILTER=|NAME:S|IEQ+IWA+IIR+VMB+PME+PMF
* VMR - VMB re-report
* PME = Pure Match Equities, PMF = Pure Match Funds
FILTER=|NAME:R|IEQ+IWA+IIR+VMR
FILTER=|NAME:C|IID+ISD+IED+IAD
* Index Derivatives + Stock Derivatives + Electricity Derivatives + Agricultural Derivatives
FILTER=|NAME:A|SEQ+IEQ+IWA+IIR+IID+ISD+IED+IAD+IPR+IND+IBK+VMB+VMR+NEW
FILTER=|NAME:V|IEQ+IWA+IIR+IID+ISD+IED+IAD+IND+IBK+VMB+NEW
FILTER=|NAME:U|IEQ+IWA+IIR+IID+ISD+IED+IAD+IND+IBK+VMR+NEW
* All trades including practise stocks, (indices, bookbuild, unknown)
*=====
* OUTPUTS
*=====
OUTPUT=|TYPE:SB|FILE:data\AT SIGNAL_B.@DATE....OUT|PORT:9000|FILTER:SC|
OUTPUT=|TYPE:SH|FILE:data\AT SIGNAL_H.@DATE....OUT|PORT:9001|FILTER:RC|
OUTPUT=|TYPE:CM|FILE:data\ATTRADES.@DATE....OUT|PORT:9006|FILTER:A|DATA:DEALS|HEADER:YES|
OUTPUT=|TYPE:CM|FILE:data\ATMTRADES.@DATE....OUT|PORT:9008|FILTER:A|OWN:YES|HEADER:YES|
OUTPUT=|TYPE:SH|FILE:data\AT SIGNAL_ALL.@DATE....OUT|FILTER:A|
*=====
```

2.1 Required Parameters :

CLIENTS_PORT = <Port no> - The TCP port MC API clients will use to connect to MCTrades. This port number must be set if MCServer is automatically starting MCTrades.

BROKERS = <Broker numbers> - A list of your firms broker numbers for the purposes of identifying trades for your firm. Trade queries and broadcasts will be processed for these broker numbers.

2.1.2 Required Parameters - ASXTrade :

MC_CLICK_SERVER = <hostname> - Name of host computer running the MCclickASX process. It can be run on the same machine as MCTrades.

MC_CLICK_PORT_NO = <Port No> - TCP/IP Port number on which MCclickASX is accepting client connections, must match MCclickASX configuration parameter CLIENTS_PORT.

USER_ID = <ASXTrade User name> will be supplied by the ASX. (See *1. below.)

PASSWORD = <Password> - Your Password for the above ASXTrade user ID.

e.g.

```
MC_CLICK_SERVER    =ourMachine
MC_CLICK_PORT_NO   =7001
USER_ID            =ourUser
PASSWORD           =$password1
```

*1. Your ASXTrade User ID, will not need trading privileges, it is an ‘information only’ application. However, within ITS there are several different types of ‘information only’ users with different permissions to request information.

For some types of users (e.g. BSP, Info Vendor) you will need additional parameters to let MCTrades know the type of ITS user you are(see 2.2 Additional ITS Parameters below.)

2.2 Additional ASXTrade Parameters:

BKR_SERV_PROVIDER =YES – You must set this parameter if you are a broker service provider. As well, the **BROKERS** parameter must provide a list of brokers you are collecting data for.

e.g.

BROKERS =100,101,878

Note: when BKR_SERV_PROVIDER=YES a CQ1134 query is done for each broker in the list above. Otherwise an CQ111 query is done for the logged on broker. Where multiple broker numbers are specified MCTradesAT automatically defaults to BKR_SERV_PROVIDER=YES.

CB15_DELAY =<milliseconds> - default 500.

This setting allows for timing issues for matching trades to deals.
(Refer settings below – DEALS & TRADES).

DEALS =YES – Set this parameter to return CB16 deals information from ASXTrade.

TRADES =YES – Set this parameter to retrieve CB15 trades from ASXTrade.

MCTradesAT can be configured to collect trades and/or Deals.

- To produce Signal B MCTradesAT must be configured to collect both trades and deals as trades are matched to deals as per MCTradesASX matching of BO5's to deals. (Refer CB15_DELAY.)

What this means is that the Signal B output from MCTradesAT is the same as to the output from MCTradesASX and there should be no impact on customer applications.

- For a single-sided comma-delimited feed of trades' data you only need to collect trades.

2.3 Other Additional Parameters:

Controlling the directories to which log and data output files are written, these are optional, but it is a good idea to specify these settings.

DATA_PATH=<directory> - location where MCTrades data files are stored.

e.g.

DATA_PATH =data\

LOG_PATH=<directory> - location where MCTrades log files are stored.

e.g.

LOG_PATH =log\

FIRST_VM_LOWERCASE=YES – Default No – obscure setting caters for including both VMB trade & Re-report in ASX Signals. (No reason why you would want to do this.)

MIN_ITS_REV=<ITS Revision> Default=210. Performs a runtime check of the ITS Revision.

MAX_ITS_REV=<ITS Revision> Default = 0, No Check. Performs a runtime check of the ITS Revision.

2.4 Filters and Outputs:

2.4.1 Filters:

Filters are used to define the set of data to be included in output files. Generally, these filters will be predefined by RJE, or RJE will explain how to set various filter options.

Any output that does not have a filter will receive all the available data.

Markets that can be filtered:

IEQ -ITS Equities
IWA -ITS Warrants
IIR -ITS Interest Rates
IID -ITS Index Derivatives
ISD -ITS Stock Derivatives
IED -ITS Electricity Derivatives
IAD -ITS Agriculture Derivatives
VMB - Original VMB Trade
VMR - VMB Trade Re-report
QDB - Quote Display Board
PME - Pure Match Equities
PMF -Pure Match Funds.

Example:

`FILTER=[NAME:C]IEQ+IWA+IIR+IID+ISD+IED+IAD` - Equities + Warrants + Interest Rates + Index Derivatives + Stock Derivatives + Electricity Derivatives + Agricultural Derviatives

2.4.2 Outputs:

If all clients are obtaining their data via the Market Connect API, then you do not need to configure additional outputs.

However, you can define a number of additional outputs which make data available in various formats via an output filename and/or a TCP/IP port.

e.g.

```
OUTPUT=[TYPE:SB|FILE:data\SIGNAL_B_@DATE....OUT|PORT:9000|FILTER:SC|
OUTPUT=[TYPE:SH|FILE:data\SIGNAL_H_@DATE....OUT|FILTER:SC|
OUTPUT=[TYPE:CM|FILE:data\ATTRADES_@DATE....OUT|PORT:9006|FILTER:A|DATA:DEALS|HEADER:YES|
```

TYPE: Output types are:-

- SB – Signal B format and contents (brokers own trades)
- SH – Signal H format and contents.
- CM – Comma-Delimited format..

FILE: Identifies the directory location and output filename that will receive the output data stream. To produce an output filename containing the current date use “@DATE...” as part of the file name.

e.g. **FILE:**data\B:SIGNAL_B_@DATE....OUT (signal B dated output file)
FILE:data\H:SIGNAL_H_@DATE....OUT (signal H dated output file)

PORT: **Optional, Identifies** the TCP/IP port to which a client program can connect to and receive the output data stream.

Available Ports:

9005 - Trades data feed

HEADER: **Optional,** to include the data record layout headers at the start of the output file, use the HEADER: YES option. The default is NO headers.

For ASX Signals output the type of data defaults from the signal type:-

- Signal H – Deals
- Signal B – Deals (+ trades)

For all other outputs the data is assumed to be trades unless DATA:DEALS is specified.

```
OUTPUT=[TYPE:CM|FILE:data\ATTRADES_@DATE....OUT|PORT:9006|FILTER:A|DATA:DEALS|HEADER:YES|
```

2.5 Optional Parameters:

MIRRORS=<mirror count>: Data must be mirrored by a mirror client before it is forwarded to client applications. (Mirror count can be zero, which turns this facility off).

Refer to 3.2 DRP Considerations - Mirror Client below.

SHUT_TIME = <HH:MM>: - Overrides shutdown time this is the time at which MCTrades shuts down to facilitate overnight rollover. Refer -3 *Daily Operations*: below for more details.

If this parameter is not set the default shutdown is 23:30.

SHUT_TIME=hour: min (e.g. SHUT_TIME:23 30 = default)

Note: You should be careful when setting shutdown / wake up times, the system date should change between shutdown and wake up. When shut hour == 23; the program will wait for a change of date before commencing processing for the next day. Test very carefully if using any other value and/or contact RJE.

WAKE_TIME=<HH:MM>: - Overrides wake up time this is the time at which MCTrades wakes up following an overnight rollover. Refer -3 *Daily Operations*: below for more details.

If this parameter is not set the default wake-up is 07:00.

WAKE_TIME=hour min (e.g. WAKE_TIME=07:00 = default)

NO_PASSWORDS=YES

Suppresses the writing of user passwords to MCTrades*.log files.

INIT_TRADES=YES:

If set, this option will include the Initial Trade Notifications in non-signal (not Signal B/H) outputs.

2.6 Optional Parameters - Restricting Client Access:

These parameters limit the access for TCP/IP clients and (older) MC API client to defined IP Addresses or host names.

A hostname look up is done for each defined hostname at the time the client connects. MCTradesAT will match the connecting IP address to the list of IP Address defined for the host. If the host name is not found MCTradesAT assumes the entry is an IP Address and attempts a direct match.

When CLIENT_HOSTS are configured, connections from unrecognised clients are rejected.

If no CLIENT_HOSTS are configured, no checking is done.

The LOG_HOSTS parameter causes MCTradesAT to output additional information about the process of try to match the clients address to the list of CLIENT_HOSTS.

LOG_HOSTS=YES

Outputs details of client address checking.

CLIENT_HOSTS=<Hostnames> - A comma-delimited list of hostnames containing recognised clients that are allowed to access MCTradesAT data.

Example:-

```
*=====
* Host IP Checking for Client Connections
*=====
* LOG_HOSTS - Outputs detailed information about client address checking.
*LOG_HOSTS=YES
*CLIENT_HOSTS=localhost,127.0.0.2,vpnETE,localhost
CLIENT_HOSTS=127.0.0.1
```

2.7 Optional Parameters – Password Storage/Encryption:

These parameters are set by customers that want to store passwords externally and/or encrypt them, both must be set.

1. **–pass** <password> - supply as plaintext password at program start up.
2. **PC_PROCESS**=<Alert process name>
.e.g. **PC_PROCESS**=password_set.bat

Customers must provide the application / shell script to extract the password from storage and pass it to MCTradesAT via the **–pass** parameter.

The **PC_PROCESS** must also be provided by the customer this is run when MCTradesAT changes the password, the new password is passed as argument 1.

Refer:- [5.1 Automatic Password Changing:](#)

2.8 Optional Alert Parameters:

Optional Alert parameters: - Refer 3.5 Alerts for more details.

MA_PROCESS=<process>

MA_ARG=<arg>

e.g.

MA_PROCESS=mirror_test.sh

MA_ARG=arg1

This option runs this ‘Mirror Alert’ process when mirroring is configured and your mirror process has stopped running. This option should be used if you are running a mirror process, as data is forwarded to the mirror process first before it is made available to output files/TCP/IP ports and if the mirror process is not running no data will be sent to your outputs.

When triggered by an alert, mcmirror should always be started with the `-x` option to ensure that it only runs for 1 day, refer 2.4 Alerts.

RJE provides an example of automatically starting mcmirror in mirror_test.sh, but we don’t recommend this approach. A far safer approach is to have your alert process inform someone that something has gone wrong.

SA_PROCESS= <process>

SA_ARG= <arg>

This option runs this ‘Server alert’ process when it cannot connect to the MCclickASX.

FA_PROCESS=<process>

FA_ARG=<arg>

This option runs this ‘Fatal alert’ process when it is about to exit with a fatal error. (ITS password invalid)

LA_PROCESS= <process>

LA_ARG=<arg>

This option runs this ‘Link alert’ process when the link to a particular market Goes down.(New Solaris example link_alert.sh). This ‘Link alert’ is activated once per hour until the link comes back up.

PA_PROCESS=<process>

PA_ARG= <arg>

This option runs this ‘Password alert’ process when the ITS Password is about to expire (DaysToPasswordExpiry <= 5). Setting <arg> to TEST will trigger this alert regardless of DaysToPasswordExpiry.

For Solaris sites password_alert.sh provides an example of how to generate a mail message in response to this alert.

Note: the general considerations in relation to alerts outlined to 2.4 Alerts.

PC_PROCESS=<process>

This option runs this ‘Password alert’ process when the ASXTrade password has been changed

For more details see :- [2.7 Optional Parameters – Password Storage/Encryption:](#)

Note: the general considerations in relation to alerts outlined to 3.2 Alerts.

2.9 Optional Parameters – Only Signal B/H Outputs:

SIG_FUTURES_TD=YES:

Produce TD/TI records for Click futures instead of TF/TK.

SIG_NO_BROKER=YES:

When this option is configured, broker numbers in Signal H TD/TI records are replaced with zero's to better match the current ASX Signal H.

SIG_CLIENT_XREF=YES:

This option uses the Click client string as first choice for XREF.

This is now the default option.

SIG_KEEP_QUOT_BASIS=YES:

This keeps the quotation basis at the end of a security regardless of ASX rules.
(e.g. BHPCD remains BHPCD does not become BHP.)

SIG_INIT_TRADES=YES:

Include initial trade reports in ASX Signals outputs (default = NO).

SIG_MARKET_ID=YES:

Market ID in ASX Signals outputs (default = NO). See [7.1.2 ASX Signals Market ID:](#)

2.10 Processing Data for Previous Days:

2.10.1 Processing a .Trades/.Deals file:

Processing a dated .trades/.deals file into signal files D=<date>.
e.g. D=20061205

This facility is only available as a command-line option.

```
MCTradesAT D=20061205  
or  
MCTradesAT <iniFile> <dir> D=20061205
```

This facility is used to achieve a rerun of MCTrades for a particular date, including testing/rerunning client programs.

All data is taken from the .trades file, it can be run for any date provided you have a .trades file for that data. It does not connect to the ASXTrade system.

2.10.2 Extracting Previous Day's Trades From ASXTrade:

Update: This is now working due to a resolution of the CQ1135 issue within ASXTrade in the Q4 2012 release.

This option extracts previous day's Trades and Deals from the ASXTrade system. The ASXTrade system currently only provides day for the current day + previous day. Hence, this facility can only get data for the previous day:- P=<date>.

e.g. P=20061205

This facility is only available as a command-line option.

```
MCTradesAT P=20061205
```

or

```
MCTradesAT <iniFile> <dir> P=20061205
```

This function makes a connection to ASXTrade via MCclickASX and requires a valid user and password.

It is recommended that this process is run in a separate data directory.

2.11 Command Line Arguments:

You may use the following command line arguments to override the settings specified in the .ini file. This is intended for use when testing or in unusual circumstances.

Usage: MCTradesAT <iniFile> <dir> -v -ns -nc -d

- : -v Verbose mode
- : -dp Data Path
- : -lp Log Path
- : -nc turn off click processing
- : -d:date rerun previous days trades

Verbose Mode – causes MCTradesAT to output/log a message when storing each ASXTrade trade, it may slow MCTradesAT down (very slightly if at all).

3. Advanced Topics:

3.1 DRP Considerations - Mirror Client:

The mirror client is :-

Solaris - mcmirror

Windows - mctrades_mirror.exe

It uses the MCTrades_client.ini file).

You can run a mirror client any time and it will make a mirror copy of the .trades file on the client on which it runs. (Rate :- about 100 trades per sec).

You can require that trades be mirrored before being forwarded to clients with the following MCTrades.ini file :- -> MIRRORS=1

The following entry shows how to get MCTrades to run a 'mirror alert' process when the mirror client is not running.
-> MA_PROCESS=mirror.bat

Generally, you need to use this facility if you are getting data from multiple markets and your application requires a simple single restart parameter.

You can run any number of mirror clients with out enforcing requirement that data is mirrored before being forwarded to client applications.

Another reason for using a Mirror Client, or running a parallel MCTrades is speed, it is much faster recovering trades from a local log file than re-requesting them from the ASX. (90,000 trades should take 2-3 minutes to recover as opposed to 45 minutes to re-request).

In the event of an unrecoverable failure of the machine current running MCTrades, the recovery process is :-

- Stop the mirror client.
- Start MCTrades on the machine which was running the mirror client.

Redirect client applications to the new MCTrades (if required).

If you are running the MCTrades Mirror Client to mirror the “.trades” file from MCTradesASX, you should mirror the “.deals” file produced by MCTradesAT.

A single Mirror Client binary can do both tasks, you should specify “-a” as a start up parameter to produce a “.deals” file rather than a “.trades” file.

If you fail to do that you should rename the file prior to using it.

4 Daily Operations:

Once started MCTradesAT continues to run unless stopped manually.

When MCTradesAT detects that all data has been received from all markets and clients that have retrieved the last trade for today for their set of data, will be informed that all trade data for today has been received .

Clients would be expected to close their connection to Market Connect when they have received all trades for today. After a reasonable time period (5 minutes) has expired MCTrades will close connections to any clients that remain active. (This does not apply to clients accessing the system via files).

Shutdown/rollover is normally driven by MCTrades detecting that it has received all trades for all markets. However, MCTrades will also shutdown at particular shutdown time, this can be varied via the SHUT_TIME: parameter.

MCTrades then waits for a wake up time when it will commence processing data for the following day. However, if the wake up hour is set to zero MCTrades will exit after the nightly shutdown.

Note: trades/deals are stored in a dated “. Trades/.Deals” file and only one day’s trades/deals are kept (in memory) at any given time. Hence, it is necessary to clear out trades/deals for the previous day. Because of this, it is important that the wake up occurs in the morning of each day (after midnight) or the system will process data for the wrong date.

For the reasons above, the date & time on the computer running MCTrades should be correct to a reasonable level of accuracy (e.g. + or - 10 minutes).

However, once is started MCTrades does not need to be run each day, it will keep running unless it or the computer is shutdown, or some other serious problem arises. (e.g. invalid ASXTrade password.)

MCTrades should continue to run if and or when (/MCclickASX) is shutdown and restarted.

5. Expiry of the ASXTrade Password:

Customers should be aware :-

- 1) When the ASX sets up a new ASXTrade user for you, the password will probably be pre-expired.
- 2) The ASXTrade Password can expire.

5.1 Automatic Password Changing:

Common Parameters:

PASSWORD_DAYS =10 (Default 5 days)

This option sets the days to the expiry limit applies to automatic password changing for all program users. Default is 5 days. Passwords are automatically changed when 'Days To Expiry' is <= this setting.

ASXTrade Parameters:

PASS_BASE =BSP1

Specifying an PASS_BASE here enable automatic password changing.

Passwords are stored in :- [data]\MCTradesAT_password.ini..

PASSWORD is only used when the password.ini file does not exist, however this configuration setting must remain in the file.

Automatically generated passwords are in the form BASE_<date>_<time>.

An ASXTrade password base will be truncated if longer than 16 characters.

5.2 Automatic Password Changing - Common Problems:

Once automatic password changing is established, passwords are created as required and stored in a password ([data]\MCTradesAT_password.ini) file.

MCTradesAT will use the user ID and password stored in this password file if it exists. If this password file doesn't exist, MCTradesAT will use the parameters settings (USERID and PASSWORD) stored in MCTradesAT.ini file.

Therefore if you need to change a logon user or password then you have a number of options:

If you are USING the automatic password option you have 2 options:

1..Edit the password file (e.g. [data]\MCTradesAT_password.ini) file to contain the new PASSWORD. Restart the application and MCTradesAT will then use the new settings in this password file and will continue to create and store new passwords in this password file as required.

2..Delete the password file (e.g. [data]\MCTradesAT_password.ini) file and change the appropriate parameters settings (USERID and or PASSWORD) in MCTradesASX.ini file. Restart the application and MCTradesASX will use these new settings in the MCTradesAT.ini file to logon and automatically create a new password file and will continue to create and store new passwords in this password file as required.

6. Troubleshooting:

6.1 Logon Problems:

Refer - 5.2 Automatic Password Changing - Common Problems.

When you get a new user from the ASX or the ASX changes your password, the password will be expired. Automatic password changing will automatically handle the situation provided a password file with an old password is not present.

6.2 Reprocessing Data From Previous Days:

MCTradesAT has some ability to process data from previous days refer 2.8 Processing Data for Previous Days.

6.3 Network/Connection Issues:

- Check that MCclickASX is running.
- Ensure the MCclickASX version (e.g. 200AT01) matches the MCTradesASX version (e.g. 200AT01).
- Try to ping the ASX_CLICK_GATEWAY referenced in MCclickASX.ini.
- Use the “ASXTrade Workstation” to test the ASXTrade gateway port, user and password.

6.4 General Information:

The MCTradesAT log file MCTradesAT_<date>_<time>.log provides useful information about the behavior of MCTradesAT.

RJE Technical support will typically request a copy of this log for logon/startup and network issues.

7. Pure Match Upgrade:

7.1 Software Components:

There are no OM API changes*, we will ship a new version of MCTradesAT:-
MCTradesAT (200AT001 Rev 01.02 (PureM)) [08/08/2011]

* We will not ship an upgraded MCclickASX.

7.2 Configuration Changes:

A Single logon (OM API session) will collect data for both the existing markets and the new Pure Match market.

MCTradesAT automatically queries all partitions so it will get Pure Match data, you must set [7.2.1 Output Filters](#): to include Pure Match Data in your outputs.

7.2.1 Output Filters:

Two new Filter markets are defined:-

PME = Pure Match Equities

PMF = Pure Match Funds

These can be included in filter outputs as follows:-

```
FILTER=|NAME:S|IEQ+IWA+IIR+VMB+PME+PMF
```

```
FILTER=|NAME:C|IID+ISD+IED+IAD
```

```
OUTPUT=|TYPE:SB|FILE:data\ATSIGNAL_B.@DATE....OUT|PORT:9000|FILTER:SC|
```

IMPORTANT NOTE: You must update your configuration files with this setting to include Pure Match data in your outputs.

See [2.4 Filters and Outputs](#): for more details.

7.2.2 ASX Signals Market ID:

You should specify:- SIG_MARKET_ID=YES

In your MCTradesAT.ini file to include the new ASX Market ID file in Signals B + H.

Note: This setting applies to both Signal B and Signal H.

Market ID Bytes 3 Format Numeric Description Unique identifier for trading facility.

Valid Values

001 = ASX TradeMatch

002 = ASX PureMatch@

100 = All ASX Market (ASX TradeMatch + ASX PureMatch@)

I'm not sure you need this for day one as you can recognise Pure Match trades by the TS Qualifier (e.g. 1650). (Partition 5)

7.3 Examples of Pure Match Data:

7.3.1 Comma-Delimited:

```
AU,ASX,PME,200,20110810,561,2,400035959,5,O,B,,T,,111.76,254,,6014745065438868998,44
,1250006841,,2,,1,RJE1,20110815,20110810,11:19:23,20110810,11:19:23,20110810,11:19:23,2
0110810,ABC,ABC_APM,buyPM,buyPM,BUY_ATW_PM,,,,XD,,F,0,1,1,0,400017751,0,0,1,15|15
1|200|63001|00000000|00000|0,,,AU|561|buyPM,AU|561,,1,0,,1,0,32,,1,1,2,13:53:50,13:53:50,13
12939163|597944000,AU|561|RJE1,AU|561|RJE1,1,0,0,0,4,1,0,ASX|20110810|561|05|00000000
2,*
```

```
AU,ASX,PMF,207,20110810,561,3,400000513,5,O,B,,T,,1350,900,,6014745065438868998,150,
1250006842,,2,561,99,RJE1,20110815,20110810,11:19:25,20110810,11:19:25,20110810,11:39:
26,20110810,SFY,SFY_APM,buyPM,buyPM,BUY_SFY_PM,XT,,,,F,0,1,1,0,400000028,0,0,1,15|
156|207|64039|00000000|00000|0,,,AU|561|buyPM,AU|561,,1,0,,2,0,0,AU|561,1,1,2,13:53:50,13:
53:50,1312939165|95202000,AU|561|RJE1,AU|561|RJE1,0,2,0,0,4,1,0,ASX|20110810|561|05|00
0000003,*
```

7.3.2 Signal B with Market ID:

```
000518TB01111923ABC
01056127777002540000000000044000000011176125020110810006841buyPM
20110815002
```

```
000519TA01111925SFY
99056125612009000000000000150000000135000125020110810006842SHXT
0000000020110815 NbuyPM SHORT 000000000000002
```

7.4 Getting Previous Day's Trades via MCTradesAT:

We are still working on this issue with the ASX; we intend to resolve it as part of the Pure Match upgrade project.

8. ASXTrade Q1 2003 Release - 200AT003:

8.1 Changes for ASXTrade Q1 2003 Release :

Set condition code “BPXT” for trades resulting from Unintentional Crossing Prevention, Deal Source = 44 and Deal Source = 45

8.2 Other Changes:

Retrieval of previous day's trades via MCTradesAT is now fixed.

See [2.10.2 Extracting Previous Day's Trades From ASXTrade:](#)

Additional function:- [2.6 Optional Parameters - Restricting Client Access:](#)

Additional function:- [2.7 Optional Parameters – Password Storage/Encryption:](#)

8.3 MCTradesAT 64-bit Beta:

In this release we include a beta release of a 64 bit version of MCTradesAT for Windows and Linux RHEL (Centos) 6.0 x86-64.

Customers can evaluate these when time permits, but our recommendation is to initially deploy the 32 bit version of MCTradesAT for the ASXTrade Q1 2003 upgrade.

The 64 bit versions are configured for 16 GB system with the following limits:-

- 7 Million Trades (Your trades)
- 12 Million Deals (Entire exchange)

To run the 64 bit version you simply run **MCTradesAT64** instead of MCTradesAT. The format and name of the MCTradesAT.ini file remains the same and the format of all outputs is unchanged.

Note: MCTradesAT64 communicates via the 32 Bit MCclickASX, we are not releasing a 64 bit version of MCclickASX at this time.

9. Additional Checks On Deal Broadcast Delivery:

On the 17/06/2013 we had an incident where a MCTradesAT application did not receive CB16 Deal Broadcasts for a particular instance (1) period of time, Deal broadcasts for all other instances (2-5) were received.

A restart fixed the problem

This event is unlikely to reoccur, but we have added the following additional checks on broadcast delivery.

The program will output warning messages as follows:-

```
2013-07-16:17:13:58 Broadcasts>>>Instance:1 Deals:0 Trades:310 Trades Ignored: 252  
Warnings: 2  
2013-07-16:17:13:58 Warning:Suspected Deals (CB16) Delivery problem::Instance:1  
Warnings: 3
```

Optionally the program will drop and resume the session if the following setting is present in MCTradesAT.ini:- TRADE_BROADCAST_CHECK=nnn (e.g. 100)

nnn is simply the number of trade broadcast we receive before we will drop the connection this number must be exceeded while the number of deal broadcasts remains zero to trigger a dropped connection.

As well a number of warning messages at 10 minute intervals must be exceeded before the connection will be dropped, the default is 2 warnings but this can be configured via the follow MCTradesAT.ini setting:- BROADCAST_WARNINGS=n (e.g. 3)

The settings are deliberately conservative as the problem is rare and we don't want to create a "false positive" and drop the connection when not necessary.

```
2013-07-16:12:46:10 Broadcasts>>>Instance:1 Deals:0 Trades:374 Trades Ignored: 337  
Warnings: 3  
2013-07-16:12:46:10 Error:Suspected Deals (CB16) Delivery problem - Restarting  
Session  
2013-07-16:12:46:10 AT Session Initialised  
2013-07-16:12:46:10 Trying AT Click Logon: User: XXXXXX Password: YYYYYY
```