



MCTradesOSE

OSE Derivatives Clearing System Trade Feed

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MCTradesOSE

OSE Derivatives Clearing System Trade Feed

This Document:

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This document details how to install, configure and run MCTradesOSE

Revision:

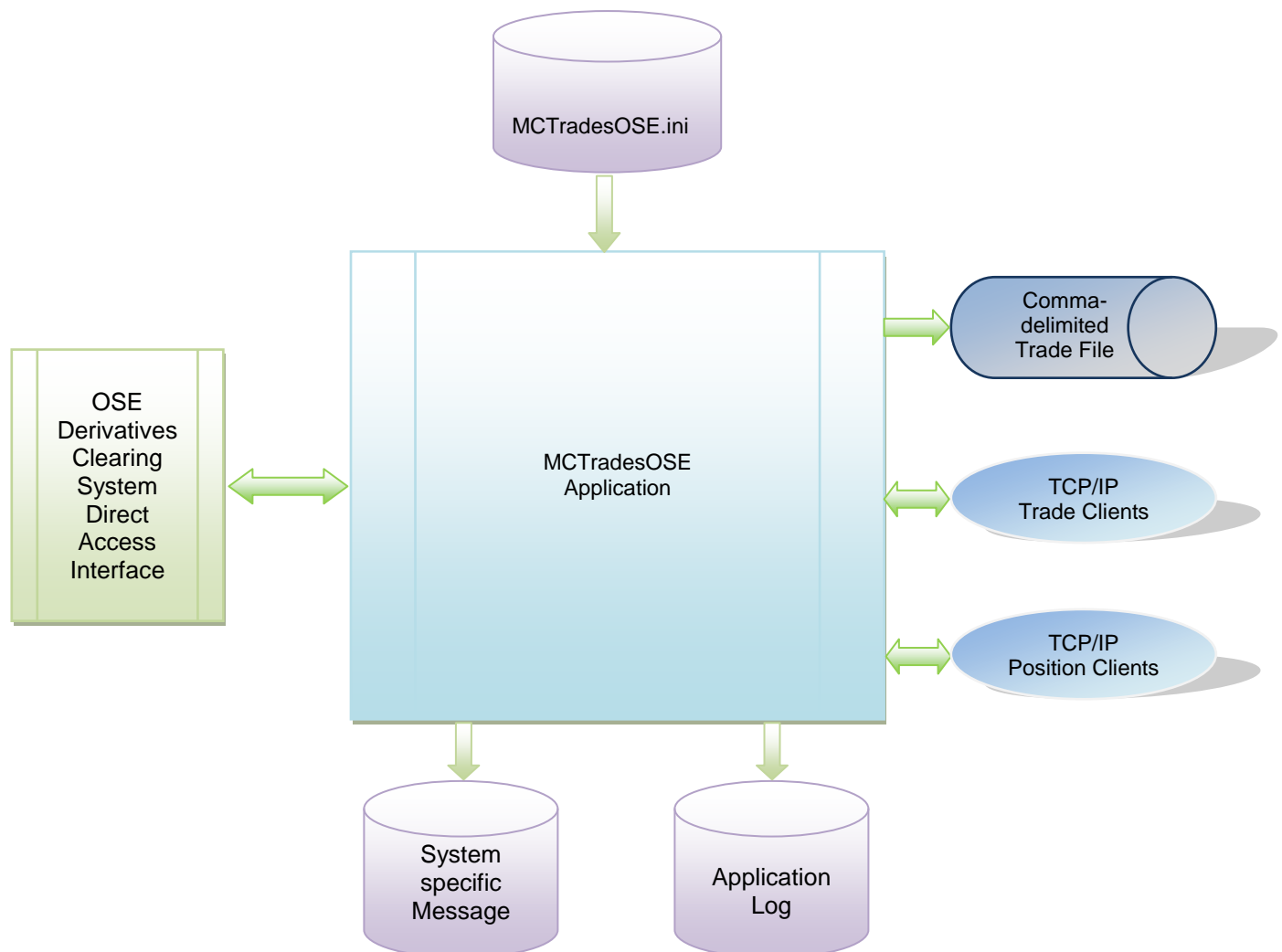
11/07/2013 – Rev 1.0.0 - vaasuGI – Produced the first version of this manual.



1. Overview

MCTradesOSE application communicates with OSE Derivatives Clearing System (hereafter OSE-CS) via Direct Access to Clearing System Interface (hereafter Direct Access) using a system specific messaging protocol. Authorized participants of OSE could connect to the OSE-CS using this application and extracts trades from the consolidated feed of notifications provided by OSE-CS via Direct Access. This application transforms the trades into comma delimited trade feed and delivers it to the participant's client applications.

The following diagram depicts the overall functionality and connectivity of the MCTradesOSE in the production environment.





1.1 Features:

Trade Feed

Trades are available in the following output forms. Trade feed consists of all the Execution Report Notifications extracted from OSE-CS via Direct Access Interface.

- Comma-delimited trade file (single trade side)
- Comma-Delimited TCP/IP trade feed (single trade side)

Note: The Comma-Delimited TCP/IP feed is similar to all other MCTrades* products.

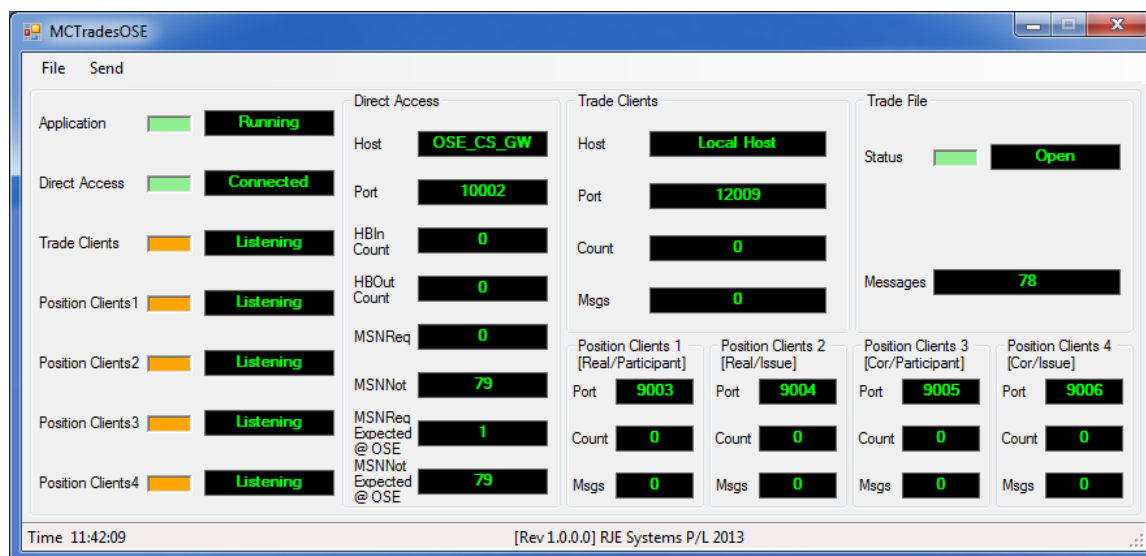
Position Feed

Position Reports are made available to TCP/IP clients connected to dedicated ports upon their request in the form of comma delimited feed.

For more details Refer [7 Position Clients:](#)



1.2 User Interface:



The application has a User Interface (hereafter UI) which gives a quick visual indication that everything is working fine. Typically, good status values are green but status values may transit to other states during stopping and starting.

Application Status:-

- Starting (Orange)
- Running (Green) – normal
- Stopping (Red)
- Hibernating (Grey) – normal overnight.
- Waiting (Grey) – normal when user press ‘stop’

Direct Access Interface Status:-

- Starting (White)
- Recovering (Yellow)
- Connecting (Orange)
- Connected (Green)
- Closing (Grey)

Trade Clients Status: -

- Listening (Orange) - accepting connections
- Connected (Green) – one or more clients connected
- Stopping (Grey)

Trade File Status:-

- Open (Green)
- Closed (Grey)
- Error (Red)

Position Clients Status: -

- Listening (Orange) - accepting connections
- Connected (Green) – one or more clients connected
- Stopping (Grey)



2. Daily Cycle

MCTradesOSE can be run for multiple days; it shuts down and wakes up at a certain scheduled time each day.

Refer [4.7 Daily Cycle Parameters:](#)

3. Installation

Install MCTradesOSE as follows :-

<Install Directory>:- MCTradesOSE.exe, MCTradesOSE.ini

<Install Directory>/logs: - Make a subdirectory for logs and trades files

To run the program, run MCTradesOSE.exe, with the presence of a correctly configured MCTradesOSE.ini file.

You must set the following parameters correctly:-

- Network Parameters [4.1 Network Parameters:](#)
- Session Parameters [4.2 Session Parameters:](#)

If you wish to run the program with no UI, refer [4.10 Other parameters:](#)

Note: When upgrading to a new version intra-day, the existing message log file should be copied if installing in a new directory.



4 Configuration

All configuration parameters are stored in MCTradesOSE.ini

4.1 Network Parameters:

SERVER_HOST = Server name of the OSE-CS Direct Access Interface
e.g **SERVER_HOST**=OSE_CS_GW

SERVER_PORT = Port to connect to OSE-CS Direct Access Interface
e.g **SERVER_PORT**=10002

OSE supplies the values for the above parameters.

Note: Server name of the OSE-CS Direct Access Interface can be an IP address in the INI file. Alternatively an entry can be made in the windows host file (C:\Windows\System32\drivers\etc\hosts) and the name of that entry, for example OSE_CS_GW can be used in the INI file instead of the IP address.

4.2 Session Parameters:

PARTICIPANT_CODE = Part of message header, a valid value must be specified.
e.g **PARTICIPANT_CODE**=12479

LOGIN_ID = Part of message header, a valid value must be specified.
e.g **LOGIN_ID**= C12479001

LOGIN_PASSWORD = Part of authentication request message, a valid value must be specified.
e.g **LOGIN_PASSWORD**= C12479

OSE supplies the values for the above parameters.



4.3 Timer Parameters:

EXCHANGE_IDLE_WAIT_TIME=<Exchange's heartbeat output interval> (seconds)
e.g **EXCHANGE_IDLE_WAIT_TIME**=60

EXCHANGE_IDLE_TOLERANCE_TIME=<Application's tolerance interval before disconnection> (seconds)
e.g **EXCHANGE_IDLE_TOLERANCE_TIME**=60

CONN_ACCEPTANCE_WAIT_TIME=<Application's connection acceptance wait interval> (seconds)
e.g **CONN_ACCEPTANCE_WAIT_TIME**=30

AUTH_RESPONSE_WAIT_TIME=<Application's authentication wait interval> (seconds)
e.g **AUTH_RESPONSE_WAIT_TIME**=30

DISCONN_RESPONSE_WAIT_TIME=<Application's disconnection response wait interval> (seconds)
e.g **DISCONN_RESPONSE_WAIT_TIME**=30

Note: One is supposed to consult OSE for setting up the values for the timer parameters. 60 seconds for **EXCHANGE_IDLE_WAIT_TIME** and 60 seconds for **EXCHANGE_IDLE_TOLERANCE_TIME** are recommended.

4.4 Trade Feed Parameters:

Trade feed gives the trade data to the TCP/IP clients connected to the dedicated trade port.

The format of the data is described in [5. Comma Delimited Application Development](#)

TRADE_PORT = TCP/IP port for all trades
e.g. **TRADE_PORT**=12009

4.5 Position Feed Parameters:

MCTradesOSE supports 4 types of position feeds and the parameters for them found below.

POSITION_REQUEST=|BY:<Participant OR Issue>|TIME:<Real time OR Corrective>|PORT:<port>|

e.g. **POSITION_REQUEST=|BY:PARTICIPANT|TIME:REALTIME|PORT:9003|**

POSITION_REQUEST=|BY:ISSUE|TIME:REALTIME|PORT:9004|

POSITION_REQUEST=|BY:PARTICIPANT|TIME:CORRECTIVE|PORT:9005|

POSITION_REQUEST=|BY:ISSUE|TIME:CORRECTIVE|PORT:9006|

4.6 Logging Parameters:

The application log and system specific message log are text files that can be used for trouble shooting.

APP_LOG_FILE = file base for application log, a new log is taken each run; the application log includes the current date and time.

e.g **APP_LOG_FILE=MCTradesOSE**

The name of the file e.g MCTradesOSE.App.Messages.20130608_093415.log

MSG_LOG_FILE = file base for system specific message log; the filename always includes the current date.

e.g **MSG_LOG_FILE=MCTradesOSE**

The name of the file e.g MCTradesOSE.DirAcc.Messages.20120423.log

APP_LOG_DIRECTORY=directory where the application log is stored.

e.g **APP_LOG_DIRECTORY=logs**

MSG_LOG_DIRECTORY=directory where system specific message log is stored.

e.g **MSG_LOG_DIRECTORY=logs**

APP_DATA_DIRECTORY=directory where output files are stored.

e.g **APP_DATA_DIRECTORY**=data

Note: **APP_DATA_DIRECTORY** defaults to **APP_LOG_DIRECTORY** if not specified.

Defaults apply when the above settings are left unspecified.

Note: In this application the system specific message log is important. For more details refer [6.1 Message Log](#):

4.7 Daily Cycle Parameters:

Refer [2. Daily Cycle](#)

WAKE_TIME = time when program wakes up each morning (hour:min), default 07:00.

e.g **WAKE_TIME**=10:00

SHUT_TIME = time when program shuts down each day (hour:min) default 23:30.

e.g **SHUT_TIME**=22:00

4.8 Business days Parameters:

ACTIVE_DAYS = Business days on which the application stays active

e.g. **ACTIVE_DAYS**=1,2,3,4,5

Sunday=0;

Monday=1;

Tuesday=2;

Wednesday=3;

Thursday=4;

Friday=5;

Saturday=6;

Non-specified days are considered non-business days by MCTradesOSE and it skips connecting to OSE-CS on those days and stays hibernated.

4.9 Maximum Parameters:

MAX_TRADE_CLIENTS = maximum number of TCP/IP clients that could connect to the trade port and obtain trades

e.g. **MAX_TRADE_CLIENTS=32**

MAX_POSITION_REQUESTS = maximum number of position request types that the application can support

e.g. **MAX_POSITION_REQUESTS=4**

MAX_POSITION_CLIENTS_PER_REQUESTS = maximum number of TCP/IP clients that could connect to one position port and obtain positions

e.g. **MAX_POSITION_CLIENTS_PER_REQUESTS=32**

MAX_CACHE_SIZE = maximum number of trades or positions to be held in the internal caches

e.g. **MAX_CACHE_SIZE=5000000**

MAX_CONN_RETRY_COUNT = maximum number of connection retries that the application makes before quitting

e.g. **MAX_CONN_RETRY_COUNT=5**

MAX_AUTH_RETRY_COUNT = maximum number of authentication retries that the application makes before quitting

e.g. **MAX_AUTH_RETRY_COUNT=5**

4.10 Other Parameters:

USER_INTERFACE=YES – set to enable the application to run with a UI, by default application runs without no UI

4.11 Configuration File Example:

```

* MCTradesOSE.ini
*****
* APPLICATION DETAILS *
*****
APP_NAME=MCTradesOSE
APP_VERSION_POSTFIX=RJE Systems P/L 2013
APP_INI_VERSION=1.0.0.0
*****
* WITH/WITHOUT UI *
*****
USER_INTERFACE=YES
*****
* NETWORK PARAMETERS *
*****
SERVER_HOST=OSE_CS_GW
SERVER_PORT=10002
*****
* SESSION PARAMETERS *
*****
PARTICIPANT_CODE=12479
LOGIN_ID=C12479001
LOGIN_PASSWORD=C12479
*****
* TIMER PARAMETERS *
*****
EXCHANGE_IDLE_WAIT_TIME=60
EXCHANGE_IDLE_TOLERANCE_TIME=60
CONN_ACCEPTANCE_WAIT_TIME=30
AUTH_RESPONSE_WAIT_TIME=30
DISCONN_RESPONSE_WAIT_TIME=30
*****
* TCP CLIENTS' PARAMETERS *
*****
TRADE_PORT=12009
*****
* POSITION REQUESTS *
*****
*By default
*FORMAT=CM (Comma Delimited)
*HEADER=YES
POSITION_REQUEST=|BY:PARTICIPANT|TIME:REALTIME|PORT:9003|
*Client Request Ex : POSITION_REQUEST|PART_CODE=12479|DATE=20130620|~
POSITION_REQUEST=|BY:ISSUE|TIME:REALTIME|PORT:9004|
*Client Request Ex : POSITION_REQUEST|DATE=20130620|~
POSITION_REQUEST=|BY:PARTICIPANT|TIME:CORRECTIVE|PORT:9005|
*Client Request Ex : POSITION_REQUEST|PART_CODE=12479|DATE=20130626|~
POSITION_REQUEST=|BY:ISSUE|TIME:CORRECTIVE|PORT:9006|

```



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```
*Client Request Ex : POSITION_REQUEST|DATE=20130626|~
*****
* APP LOG FILE PARAMETERS *
*****
APP_LOG_FILE=MCTradesOSE
APP_LOG_DIRECTORY=logs
APP_LOG_LEVEL=9
*****
* MESSAGE LOG FILE PARAMETERS *
*****
MSG_LOG_FILE=MCTradesOSE
MSG_LOG_DIRECTORY=logs
MSG_LOG_APPEND=YES
*****
* DATA FILE PARAMETERS *
*****
APP_DATA_DIRECTORY=data
*****
* MAXIMUMS *
*****
MAX_TRADE_CLIENTS=32
MAX_POSITION_REQUESTS=4
MAX_POSITION_CLIENTS_PER_REQUEST=32
*MAX_CACHE_SIZE=5 million
MAX_CACHE_SIZE=5000000
MAX_CONN_RETRY_COUNT=5
MAX_AUTH_RETRY_COUNT=5
*****
* ACTIVE DAYS *
*****
* Sunday=0;Monday=1;Tuesday=2;*
* Wednesday=3;Thursday=4; *
* Friday=5;Saturday=6; *
*****
ACTIVE_DAYS=1,2,3,4,5
*****
* WAKE UP/SHUT DOWN *
*****
WAKE_TIME=10:00
SHUT_TIME=22:00
***** END *****
```

5 Comma-Delimited Application Development

The TCP/IP clients connecting to the trade port or position ports to obtain trade or position data are given a comma delimited feed of respective data.

Trade clients don't need to send any request as trade data is sent to the connected trade clients upon its availability whereas position clients need to send requests for positions to obtain the position data.

For the configurations related to trade clients see [4.4 Trade Feed Parameters:](#)

For the configurations related to position clients see [4.5 Position Feed Parameters:](#)

5.1 Comma-Delimited Header:

Most applications would process the header as it gives a list of field names corresponding to field positions.

Trades

Country|S,Exchange|S,Participant|S,BusinessDay|D,ProcessingDay|D,TradingDate|D,ExecutionDate|S,StatusID|S,ModifyType|S,SessionNo|S,CommodityClass|S,Commodity|S,Product|S,ProductType|S,ContractMonth|S,Put/Call|S,StrikePrice|S,SectionCategory|S,AffiliatedProduct|S,MarketCategory|S,IssueCode|S,TradingUnit|S,Buy/Sell|S,SessionCategory|S,TradingMethod|S,Own/Customer|S,Open/Close|S,ExecutionStatus|S,TradeType|S,OrderAccNo|S,ExecutionNo|S,ExecutionSplitNo|S,ExecutionTime|T,ExecutionPrice|N,ExecutionVolume|N,CodeInternal|S,HistoryCategory|S,CounterParticipant|S,AccountNo|S,AccountID|S,UserID|S,TradeValue|N,TradeTimeUTC|DT,TradeTimeLocal|DT,~

Positions

Country|S,Exchange|S,Participant|S,BusinessDay|D,ProcessingDay|D,CorrectionDate|D,TradingDate|D,CommodityClass|S,Commodity|S,Product|S,ProductType|S,OptionType|S,ExerciseSettlementPrice|S,FinalSettlementMethod|S,ContractMonth|S,Put/Call|S,StrikePrice|S,IssueCode|S,SettlementPrice|S,Own/Customer|S,ClrAgentParticipant|S,ClrAgentParticipantOwn/Customer|S,TransferredCategory|S,ShortPositionForPrevDay|N,AssignmentVolume|N,OpenShortVolume|N,RepurchaseDeclrtnVolume|N,ShortPositionForCurDay|

N,LongPositionForPrevDay|N,ExercisedVolume|N,OpenLongVolume|N,ResaleDeclrtnVolume|N,LongPositionForCurDay|N,NetCategory|N,PositionBalance|N,~

5.2 Comma-Delimited Data:

Fields that are not relevant are simply empty.

Trades

JP,OSE,12479,20130711,20130711103058733,20130711,20130710,A01,ADD,003,IDX,NK225,NK225F,FUT,20130900,OTH,,NK225F,NK225F,OSE,168090018,1,BUY,A,ACD,CON,SPC,ET,,F3446B5B5C155A15,004000000003423698,000,220619,14140,1,,000,,25 25,,TOT02,14140.00,10/07/2013 12:06:19 PM,10/07/2013 10:06:19 PM,~

Note: Additional examples are available from RJE.

Positions

i) Real-time Reports by Participant

JP,OSE,12479,20130712,20130712122353203,,20130711,EQU,1801,1801E,OOP,EUR,CLS,DLV,20130700,CAL,300,307051801,260,CON,,,,,37200,0,1500,0,38700,37200,0,1500,0,38700,,0,~

ii) Real-time Reports by Issue

JP,OSE,,20130712,20130712133404091,,20130711,EQU,1801,1801E,OOP,EUR,CLS,DLV,20130700,CAL,300,307051801,-1,,,,,37200,0,1500,0,38700,37200,0,1500,0,38700,,0,~

iii) Corrective Reports by Participant

JP,OSE,12479,20130712,20130712173016520,20130712,20130711,IDX,NK225,NK225F,FUT,,SQ,CAS,20130900,OTH,,168090018,15040,CON,,,,,17303,0,98,0,17401,21314,0,109,0,21423,L,4022,~

iv) Corrective Reports by Issue

JP,OSE,,20130712,20130712173620257,20130712,20130711,IDX,NK225,NK225F,FUT
,,SQ,CAS,20130900,OTH,,168090018,-
1,,,,620249,0,2369,0,622618,620249,0,2369,0,622618,,0,~

5.3 Trades File:

A trade file is produced for each day with a comma-delimited header and a comma-delimited execution report for each trade or clearing execution. The content of the trade file is identical to the trade feed.

On a restart mid-day, the internal copy of the trades is recreated from the system specific message log and the old trades file gets replaced by the new.

e.g MCTradesOSE.20130626.trades

6 Message Sequence Numbers

Two different sequence numbers are kept for the following types of messages.

- Application Request
- Application Notification

Both sequence numbers start from 1 each day in normal conditions. The starting sequence numbers for request and notification messages are sent to the application by the exchange in every authentication response message.

When reconnecting or restarting mid-day, the starting sequence numbers specified by the exchange are checked against the sequence numbers recovered from the application's logs and upon discovering any gaps in the sequence numbers, the application will attempt to fill the gap by requesting the retransmissions of the missing messages.

If an application finds the exchange specified sequence numbers are smaller than the recovered numbers, it will attempt to disconnect and then reconnect to the exchange, deducing that there was a system error at the exchange's side.

6.1 Message Log:

Typically the session is continued across runs and there is one single message log for each day maintained by the application. Messages sent back and forth are recovered from the message log at each start up and only the new messages are fetched from the exchange upon resuming the session.

You can specify a filename/directory for this file in [4.6 Logging Parameters:](#)

Note: You should never delete the message log, in case if it's corrupted, you should rename the file.

6.2 Missing Message Log:

A missing message log could be caused by the following things:-

- Running from a different directory or with different .ini settings.
- Deleting or renaming the file.

This will cause sequence number mismatch issues and will result in requesting retransmission for all the past messages of the day.



7 Position Clients

7.1 Position Report Request Types:

MCTradesOSE supports four types of position report requests.

- Real time position reports by Participant
- Real time position reports by Issue
- Corrective position reports by Participant
- Corrective position reports by Issue

Connections should be made to the respective ports by the TCP/IP clients in order to obtain position reports by sending each type of the position report requests mentioned above.

For more information about the ports and configurations see [4.5 Position Feed Parameters](#):

Upon connecting to the port, the client needs to send the position request in the below format.

- POSITION_REQUEST|PART_CODE=<participant code>|DATE=<trade date>|~
For Real time position reports by Participant
- POSITION_REQUEST|DATE=<trade date>|~
For Real time position reports by Issue
- POSITION_REQUEST|PART_CODE=<participant code>|DATE=<correction date>|~
For Corrective position reports by Participant
- POSITION_REQUEST|DATE=<correction date>|~
For Corrective position reports by Issue

Appendix 1

Trade Feed:

Field Number	Field Name in Output	Presence	Original Item Name	No of Digits
1	Country	Application Header {Always}	Country code	2
2	Exchange	Application Data {Always}	Exchange code	3
3	Participant	Application Data {Always}	Participant code	5
4	BusinessDay	Application Header {Always}	Business day	8
5	ProcessingDay	Application Header {Always}	Processing day	17
6	TradingDate	Application Data {Always}	Trading date	8
7	ExecutionDate	Application Data {Always}	Execution date	8
8	StatusID	Application Data {Always}	Status ID	3
9	ModifyType	Application Data {Always}	Modify category	3
10	SessionNo	Application Data {Always}	Session No	3
11	CommodityClass	Application Data {Always}	Combined commodity class code	3
12	Commodity	Application Data {Always}	Combined commodity code	6
13	Product	Application Data {Always}	Product code	10
14	ProductType	Application Data {Always}	Product type code	3
15	ContractMonth	Application Data {Always}	Contract month	8

16	Put/Call	Application Data {Always}	Put/call	3
17	StrikePrice	Application Data {Always}	Strike price	19
18	SectionCategory	Application Data {Always}	Section category	10
19	AffiliatedProduct	Application Data {Always}	Affiliated product code	10
20	MarketCategory	Application Data {Always}	Market category	3
21	IssueCode	Application Data {Always}	Issue code	9
22	TradingUnit	Application Data {Always}	Trading unit	(sign)18
23	Buy/Sell	Application Data {Always}	Buy/sell	3
24	SessionCategory	Application Data {Always}	Session category	1
25	TradingMethod	Application Data {Always}	Trading method	3
26	Own/Customer	Application Data {Always}	Own/customer category	3
27	Open/Close	Application Data {Always}	Open/close category	3
28	ExecutionStatus	Application Data {Always}	Execution status	2
29	TradeType	Application Data {Always}	Trade type	3
30	OrderAccNo	Application Data {Always}	Order acceptance number	16
31	ExecutionNo	Application Data {Always}	Execution notification number	18
32	ExecutionSplitNo	Application Data {Always}	Execution split number	3
33	ExecutionTime	Application Data {Always}	Execution time	6
34	ExecutionPrice	Application Data {Always}	Execution price	(18)(6)
35	ExecutionVolume	Application Data {Always}	Executed volume	18

36	CodeInternal	Application Data {Always}	Code for internal use	20
37	HistoryCategory	Application Data {Always}	History category details	3
38	CounterParticipant	Application Data {Always}	Counter participant code	5
39	AccountNo	Application Data {Always}	Account number	20
40	AccountID	Application Data {Always}	Account identity	10
41	UserID	Application Data {Always}	User ID	5
42	TradeValue	Derived {Always}	-	
43	TradeTimeUTC	{Always}	-	
44	TradeTimeLocal	{Always}	-	

Position Feed:

Field Number	Field Name in Output	Presence	Original Item Name	No of Digits
1	Country	Application Header {Always}	Country code	2
2	Exchange	Application Data {Always}	Exchange code	3
3	Participant	Application Data {Always}	Participant code	5
4	BusinessDay	Application Header {Always}	Business day	8
5	ProcessingDay	Application Header {Always}	Processing day	17
6	CorrectionDate	Application Data {Always}	Correction date	8
7	TradingDate	Application Data {Always}	Trading date	8

8	CommodityClass	Application Data { Always }	Combined commodity class code	3
9	Commodity	Application Data { Always }	Combined commodity code	6
10	Product	Application Data { Always }	Product code	10
11	ProductType	Application Data { Always }	Product type code	3
12	OptionType	Application Data { Always }	Option type	3
13	ExerciseSettlementPrice	Application Data { Always }	Settlement price for exercise	3
14	FinalSettlementMethod	Application Data { Always }	Final settlement method	3
15	ContractMonth	Application Data { Always }	Contract month	8
16	Put/Call	Application Data { Always }	Put/call	3
17	StrikePrice	Application Data { Always }	Strike price	19
18	IssueCode	Application Data { Always }	Issue code	9
19	SettlementPrice	Application Data { Always }	Settlement price	(sign) 18
20	Own/Customer	Application Data { Always }	Own/customer type	3
21	ClrAgentParticipant	Application Data { Always }	Clearing agency participant code	5
22	ClrAgentParticipantOwn/Customer	Application Data { Always }	Clearing agency participant own/customer type	3
23	TransferredCategory	Application Data { Always }	Transferred category	1
24	ShortPositionForPrevDay	Application Data { Always }	Short position for previous day	(sign) 18
25	AssignmentVolume	Application Data { Always }	Assignment volume	(sign) 18
26	OpenShortVolume	Application Data { Always }	Open short volume	(sign) 18
27	RepurchaseDeclrtnVolume	Application Data { Always }	Re-purchase declaration volume	(sign) 18

28	ShortPositionForCurDay	Application Data {Always}	Short position for current day	(sign) 18
29	LongPositionForPrevDay	Application Data {Always}	Long position for previous day	(sign) 18
30	ExercisedVolume	Application Data {Always}	Exercised volume	(sign) 18
31	OpenLongVolume	Application Data {Always}	Open long volume	(sign) 18
32	ResaleDeclrtnVolume	Application Data {Always}	Re-sale declaration volume	(sign) 18
33	LongPositionForCurDay	Application Data {Always}	Long position for current day	(sign) 18
34	NetCategory	Application Data {Always}	Net category	1
35	PositionBalance	Application Data {Always}	Position balance	(sign) 18