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DEVELOPER TOOLS – XDP EXCHANGE SIMULATOR

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PREFACE

DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	17/08/2009	Initial version
1.1	28/08/2012	Rebranded with new NYSE Technologies template

CONTACT INFORMATION

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FURTHER INFORMATION

- For updated capacity figures, visit our capacity pages at: <http://www.nyxdata.com/capacity>
- For details of IP addresses, visit our IP address pages at: <http://www.nyxdata.com/ipaddresses>
- For a full glossary, visit: <http://www.nyxdata.com/glossary/> Do not remove the section break

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1. INTRODUCTION

This document provides an overview of the developer tools package which may be used to simulate exchange market data in the XDP format.

For login details to the FTP site to download the exchange simulator, please contact the European Service Desk at:

- P: +33 1 49 27 50 50
- E: esd@euronext.com

2. PACKAGE OVERVIEW

2.1 KEY FEATURES

The developer tools package provides the following features:

- Provides access to test data, via playback files, in the absence of access to the test/live NYSE Euronext XDP data feeds to allow development to begin/continue.
- Replays data over a configurable interface, retaining the multicast groups that the data was originally transmitted on, effectively mimicking an exchange.

2.2 ENVIRONMENT

Two versions of the package are available (these may be compatible with other Operating Systems):

- 32bit Red Hat 4 (exchange_simulator_RH_32bit)
- 64bit Red Hat 4 (exchange_simulator_RH_64bit)

3. INSTALLATION

The package is provided as a gzipped tarball via FTP.

Once the package is downloaded to the target directory it should be unpacked as follows (RH4 32bit pack used as example):

```
tar -xzvf exchange_simulator_RH_32bit.tgz
```

This will result in a directory structure as follows:

```
exchange_simulator_RH_32bit/
```

- bin/

This directory should contain the binary `mcpub` and the script `feedctl`

- config/

This directory should contain two configuration files; `mcutils.xml` and `wombat.xml`

- data/

This directory contains the playback file

- profile

This file should contain a number of required environment variables as follows:

- `$WOMBAT_HOME`: This is the base dir of the package (path to `devtools_otp/`). By default this is set to `pwd`.
- `$WOMBAT_PATH`: This should point to `$WOMBAT_HOME/config`
- `$WOMBAT_LOGS`: This should point to `$WOMBAT_HOME/log`
- `$PATH`: This should add `$WOMBAT_HOME/bin` to the existing `$PATH`

The package is preconfigured and so no alterations or additions are necessary in order for it to run. Any new playback files provided should be placed in the `$WOMBAT__HOME/data` directory.

The `mcpub` tool will play gzipped playback files (with a `.gz` extension) successfully.

In addition to this, `mcpub` is configured to publish data onto the local loopback (127.0.0.1) which would allow the consumer to reside on the same machine. If this is not the case, and XDP data should be played over the network, then the following parameter in `$WOMBAT_PATH/mcutils.xml` should be altered:

```
<Parameter>
<Name>MasqueradeInterface</Name>
<Value>127.0.0.1</Value>
</Parameter>
```

Any configuration changes will require a restart of the `mcpub` process.

4. OPERATING INSTRUCTIONS

4.1 STARTING THE MCPUB PROCESS

- Navigate to the base directory (`$WOMBAT_HOME`)
- Source the profile:

```
— profile
```
- Start the `mcpub` process via `feedctl`, supplying a playback file and a replay rate:

```
feedctl start mcpub --input=$WOMBAT_HOME/data/utp_playback_filename.gz  
--rate=2000
```

Supplying no rate will result in playback data playing as fast as possible, note this may result in packet loss depending on the client circumstances. The rate 2000 should replay a full days data roughly in real time, however this is not exact.

To play the playback file in a loop, add "`--rewind`" to the command line:

```
feedctl start mcpub --input=$WOMBAT_HOME/data/utp_playback_filename.gz  
--rate=2000 --rewind
```

The resulting log file will be written to `$WOMBAT_LOGS`.

4.2 STOPPING THE MCPUB PROCESS

- Navigate to the base directory (`$WOMBAT_HOME`)
- Source the profile:

```
— profile
```
- Stop the `mcpub` process via `feedctl`:

```
feedctl stop mcpub
```

This will stop the process with a kill signal 15.