

## Case Study: OneChicago Trade Reporting Facility

*OneChicago (OCX) is an electronic exchange committed to becoming the global leader in futures on individual stocks, narrow-based indexes and ETFs. OCX needed a way to report exchange for physical cross trades via the NASDAQ Trade Reporting Facility (TRF) to meet regulatory requirements for price dissemination.*

*Connamara Systems designed and implemented a system that connects OCX to the NASDAQ Trade Reporting Facility to meet those requirements.*

### Situation

OneChicago (OCX) wanted to provide the ability for members to execute cross transactions involving single stock futures and the underlying security. In doing so, the stock portions of the trade is required to be reported to the public within 90 seconds from trade execution.

### Solution

To facilitate the reporting of the stock transaction OCX selected the NASDAQ Trade Reporting Facility (TRF). OCX also contracted with Connamara Systems to build and integrate a system that would receive trades reports from the OCX matching engine and send the reports to the NASDAQ TRF. Connamara has deep experience with FIX interfaces and understands the process of trade reporting. This made Connamara the ideal partner for OCX on this project.

### Technology

Connamara, in consultation with OCX, chose to implement the solution using Java on linux. MySQL database was used as a backing store for the application as OCX uses this database vendor throughout their enterprise. Testing was facilitated by using Connamara proprietary automated testing framework *FIXTest*. FIX connectivity was facilitated using the open source FIX library *QuickFIX/J*.

### For More Information

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