Trade Capture API

Overview

Version 1.0

October 11, 2005
Revision History

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Trade capture API overview

1. Introduction

This document is intended for those people wanting to capture their IPE deal and order details from the IPE’s Electronic Trading System (IPE ETS). Its purpose is to explain the process of obtaining access and the various alternatives including the software that you may use and the networking options.

2. Obtaining access

The following diagrams explain how an Authorised Member of the exchange can access the ICE Trading platform via the Trade Capture API. It assumes that all the necessary Membership requirements have already been met.

The software that is developed to interface with the Trade Capture API can be used only for the purposes of retrieving a Members own trade and order information. In other words the Trade Capture API will not allow you to submit orders, hit orders or retrieve market information. It will not allow you to receive any order or deal information other than that originating from your company. In the event that a member commissions a software vendor to develop to the trade capture API a legal agreement is required between the software vendor and ICE Futures.

![Diagram of Trade Capture API process]

Figure 2 New member or member accessing Trade Capture API for 1st time
3. **Request Development trade capture user IDs**

Some of you may already have development trade capture user IDs for the ICE OTC contracts. You will need to either expand these to include IPEs contracts, or to request new trade capture user IDs for ICE Futures markets. In both cases you can requests these via the website. These user IDs will give you access to the API Test environment, which is the environment that is used for all Third Party development.

4. **Trade Capture Agreement**

This is a legal document that enforces certain rules about how you a software vendor may use the Trade Capture API. They must sign and return this document before you receiving the Trade Capture API software and documentation or the Trade Capture development usernames and passwords that include access to ICE Futures markets.

5. **Conformance Test application**

Before your application can be used to access ICE Futures markets in the production environment you must ensure it passes a series of tests set by ICE Futures. These are known as trade capture conformance tests. These tests include the ability to recover from failure, ability to handle large volume of data amongst others.
6. **Network options**

There are currently three network options for Authorised Members to directly connect to ICE trading system, they are:

1) Internet. Trading over your existing internet link provides a very cheap and convenient way to connect to the ICE data centre in Atlanta. It does however, unless you have specific arrangements with your ISP, not guarantee response times or bandwidth.

2) AT&T ATM WAN. This provides you with a managed WAN solution that can be tailored to your needs. AT&T can provide a full suite of management services, from network architecture validation to design, engineering, installation and implementation of your ATM network.

3) AT&T Global Managed Internet Service. With this option you purchase a leased line to the nearest AT&T Point Of Presence (POP). The network traffic from that POP is then carried over AT&T own network backbone to ICE data centre in Atlanta. This offers a reasonably priced method to guarantee your internet response times and bandwidth.

7. **Requesting Trade Capture usernames and passwords**

Before an Authorised Member can access the live ICE trading system via the Trade Capture API they must register suitable usernames and passwords with ICE Futures. You may already have trade capture users configured for the OTC contracts, you can either amend these to include ICE Futures contracts or create new IDs specifically for the ICE Futures contracts. In either case please contact the ICE Futures membership department to set up these IDs,