

Ouch Order Persistence

Please contact a Currenex sales representatives and help desk personnel for more information on this documentation.

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1 Introduction

Ouch persistence provides a means to receive missed order events if the connection to Currenex is lost or disconnects. An Ouch session, once created at the beginning of the trading week, will exist across multiple sequential physical connections. The outbound (from Currenex to client) sequence numbers of a new physical connection will continue from the current position of the persistent session. On reconnect the client can use the logon confirmation message sequence number to detect a gap since the last received message and send a resend request to obtain missed messages.

Please contact your Currenex account manager or Currenex Customer Support, support@currenex.com, to be configured for persistence.

2 Description

If on reconnection the client detects a gap in the sequence number, the client application can request all messages it missed using the message ResendRequest. The Currenex system then will retransmit persisted messages based on the request. The amount of messages retained is configurable.

All available requested messages will be resent exactly as they were originally sent (or enqueued) with the original sequence number and send timestamp, with the exception of Logon, Logout, and Heartbeat. A GapFill message with ReasonCode = NOT_RESENDABLE will be sent in lieu of these administrative messages. A GapFill message with ReasonCode = NOT_AVAILABLE will be sent in lieu of messages that are no longer available because they either fell outside of the configured retention window or were lost due to some serious system failure. Client should avoid submitting subsequent ResendRequest messages. This will simply replace the prior ResendRequest resulting in a delay of normal processing. Currenex will never send ResendRequest to a client.

2.1 Weekly Reset

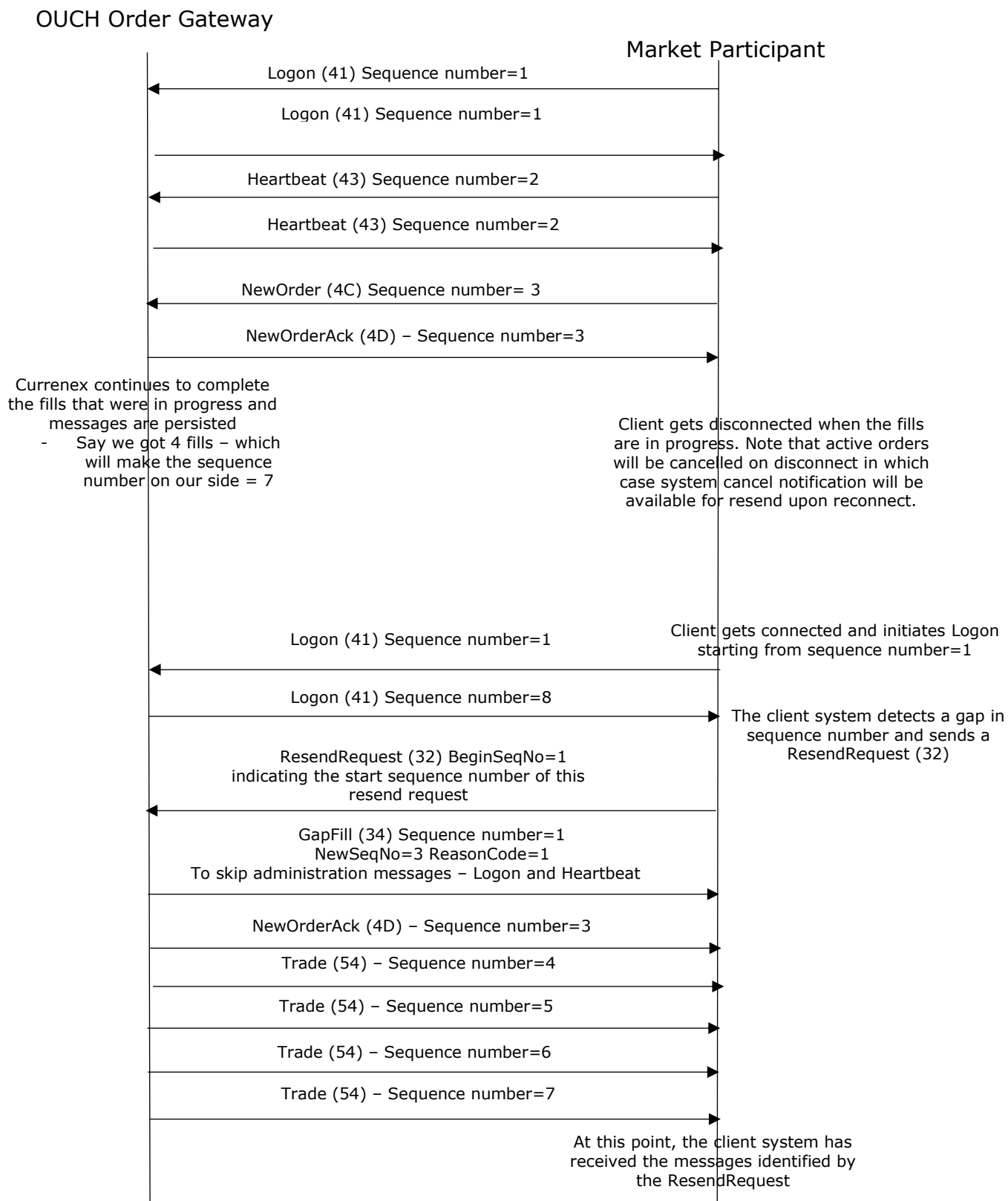
Currenex performs sequence reset (applicable to Currenex outbound) on 07:00 pm EST/EDT every week. Clients can adjust their schedulers accordingly. Post reconnect, Currenex outbound sequence will be reset to 1 and any unsent messages will be wiped out.

2.2 Persistence and Performance

Persistence will have no adverse impact on the performance of an OUCH session. While a replay is underway, the incoming messages will be handled as normal; however, the outgoing notifications for new events will be queued until the replay is complete. The client might experience a delay depending on the duration of retransmission requested.

3 Message Flow

3.1 ResendRequest Message Flow



4 Messages

4.1 ResendRequest (32)

Message Type 2 (32 _{hex}) – ResendRequest					
Field Name	Offset	Length	Type	Description	Example
BeginSeqNo	9	4	Integer	Message sequence number of first message in the range to be resent.	00016842 _{hex} (92226 _{dec})

4.2 GapFill (34)

Message Type 4 (34 _{hex}) - GapFill					
Field Name	Offset	Length	Type	Description	Example
NewSeqNo	9	4	Integer	The sequence number of the next message to be transmitted	075BCD15 _{hex} (123456789 _{dec})
ReasonCode	13	1	Alpha	1 _{char} (31 _{hex}) = NOT_RESENDABLE 2 _{char} (32 _{hex}) = NOT_AVAILABLE	1 _{char} (31 _{hex})

5 Revision History

Revision Number	Revision Date	Page Number	Update
1	18 November 2020	4	Updated image setting the incoming sequence number to 1 after disconnect
2	4 June 2024	3	Added section on weekly reset.