

Летняя практика в **Itiviti AB**

(ESMA importer, НТТ Bookout)

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О компании

ORC



ITIVITI

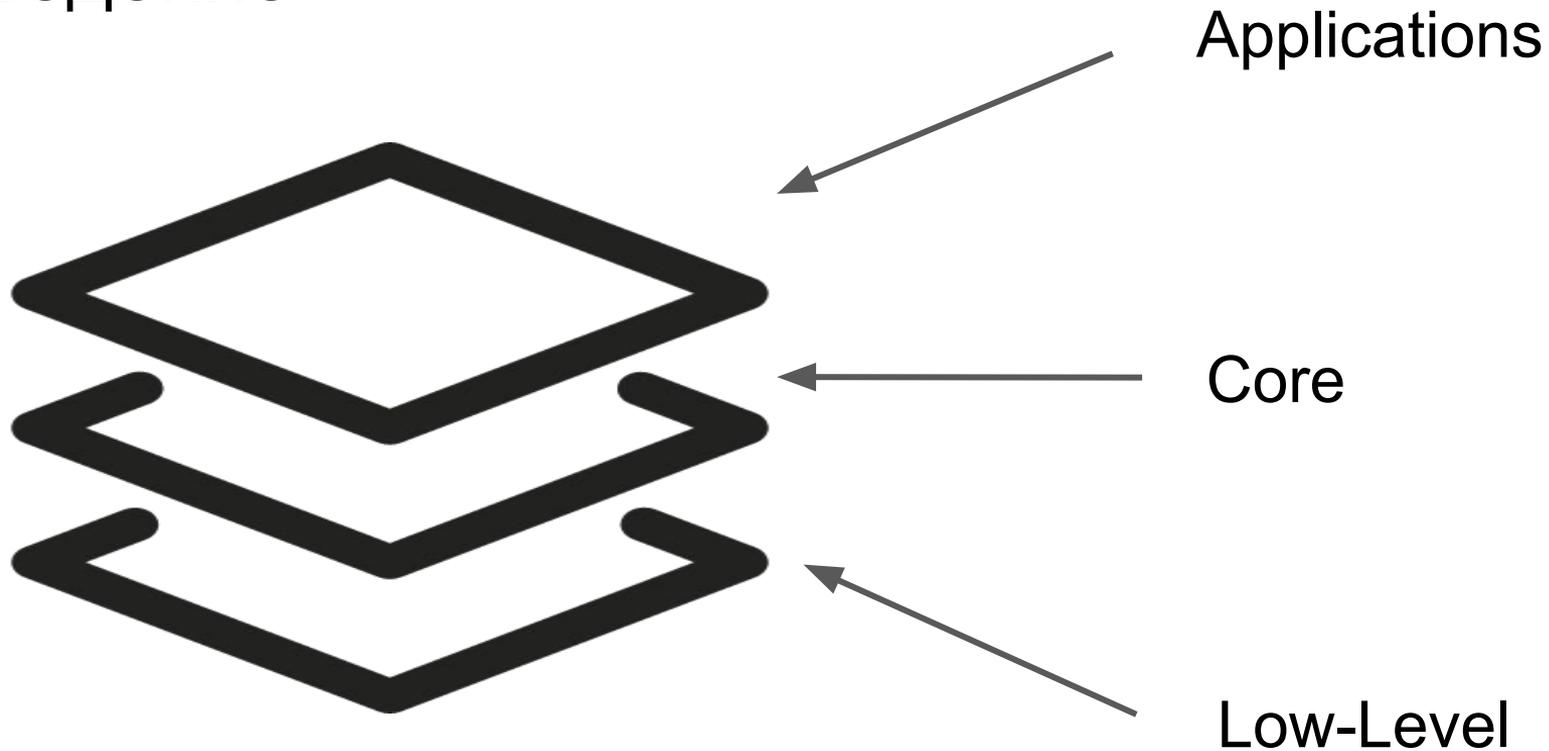
CAMERON

An Orc Group Company



tBRICKS®

Введение



Постановка задачи

- Цель:
 - Разработать приложения для платформы **tBricks**
- Задачи:
 - Реализовать **ESMA Importer App**
 - Получить и обработать данные
 - Реализовать модуль автоматического импорта
 - Реализовать **HTT Bookout App**

ESMA Importer



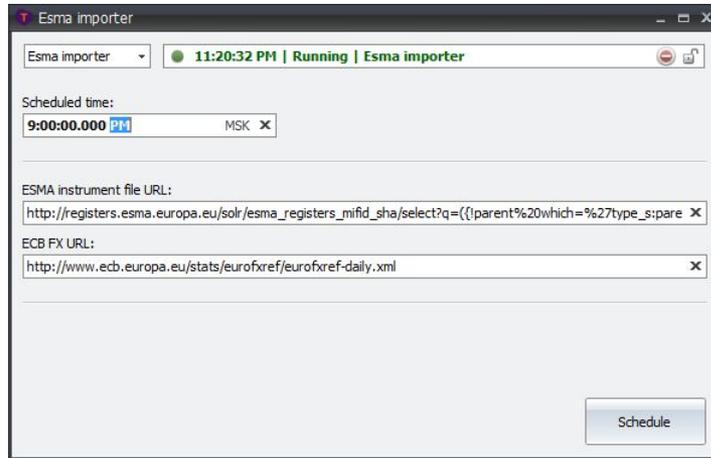
European Securities and Markets Authority



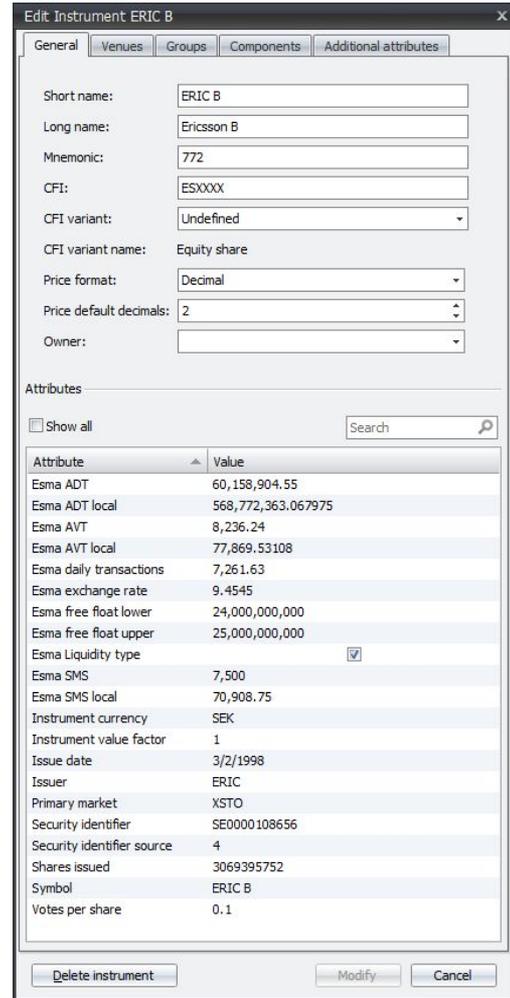
EUROPEAN CENTRAL BANK

EUROSYSTEM

ESMA Importer

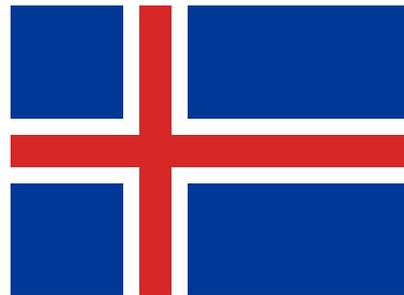


- tBricks API
- libcurl
- Apache Solr



ESMA Importer

- Исландская крона не конвертируется Европейским центробанком с 2008 года



HTT Bookout



HTT Bookout

HTT bookout 11:28:42 PM | Running | HTT bookout

Client: Instrument: MIC: Plug-in status description:

Created	Client	Handler	Instrument	MIC	Side	Price	Filled #	Fee	Commission
Yesterday 7:22:41PM	Henry		A1G		Buy	10.00	80	14	50
Sat, Sep 3, 16 3:38 PM	Arsenal		VERX		Buy	25.00	12	3	10
Thu, Sep 1, 16 5:40 PM	Arsenal		Apple Inc.	DIFX	Buy		4	1	10
Tue, Aug 30, 16 2:25 PM	Arsenal		North American High Yield		Buy	10.00	90	57	10
						10.99	186		

Created	Side	CCY	Price	Volume	Fee	Verification state	Tree node name	Volume	CCY	Price	Settlement CCY	Settlement price	Commission
Today 7:58:13.603PM	Buy	EUR	10.00	5	1		Henry	5	EUR	10.00	JPY	10.00	50.00
							Ozil	0	EUR	0.00	JPY	0.00	0.00
								5				50.00	

FX exchange rate: Settlement currency: Settlement date:

Сведения

- ESMA Importer (1400 строк)
 - HTT Bookout (1900 строк)
 - Fixed Bugs (5 issues)
 - Documentation
-
- C++
 - tBricks API
 - Jira + Stash + Bamboo



Итоги

- Реализованы приложения для **tBricks**:
 - ESMA Importer
 - HTT Bookout
- Код принят в production branch
- Написана документация

LIBRARY

- Actions
- Groups
- Instruments
- Limits
- Portfolios
- Preferences
- Roles and privileges
- Services
- Shortcuts
- Users
- Workspaces

DEVELOPER

- Apps
- Columns
- Enumerations
- Parameter contexts
- Properties
- Rankings
- Resources
- Tables

FIND

- Instruments
- Orders
- Trades

WINDOWS

- Today
- Active strategies
- Active orders
- Filled orders
- Trades
- Public trades
- Cash
- Strategy warni...
- Alerts
- Requests for q...
- Requests for tr...
- Trees
- Strategies
- Spreaders
- Active order st...
- Combo pricer
- Plug-ins
- Report apps
- Accessory apps
- Integration apps
- Limit apps
- Portfolios
- Portfolios
- Portfolio overvi...
- Expirations
- Troubleshooting
- Problem services

Quick Lookup

App type System

- Spreader info SDK app
- Tree browser SDK app
- ZCYC visualizer SDK shared
- Calculation (8)**
- Basket delta SDK shared
- Combination SDK shared
- Expiration price ... SDK app
- FX adjustment SDK shared
- Instrument acti... SDK app
- Order statistics SDK shared
- Position SDK shared
- Pricing SDK shared
- Flow**
- Integration**
- Limit**
- Matching**
- Report (2)**
- Rho time bucket... SDK shared
- SOR audit report SDK app
- Strategy (97)**
- Accept request ... SDK app
- App monitor SDK app
- Basket and spre... SDK app
- Basket order SDK app
- Basket slices SDK app
- Bracket order SDK app
- Combination ma... SDK shared
- Delta hedger SDK app
- Depth visualizer SDK app
- Distribute trades SDK app
- Distribute trade... SDK app
- Execute at close SDK app
- FX hedger trade... SDK app
- Fair price order SDK app
- Go flat SDK app
- HTT bookout SDK app**
- HTT list manager SDK app
- HTT request view SDK app
- Hedge manager SDK app
- Instrument refl... SDK shared
- Intercommodity ... SDK app
- Ladder SDK app
- Ladder app mod... SDK app
- Ladder app setti... SDK app
- Ladder master SDK app
- Ladder spread SDK app
- Latency monitor... SDK app
- Limit-on-phase ... SDK app
- MM creator SDK app
- Make example S... SDK app
- Manual quote... SDK app

Client: <no tree node> Instrument: <no instrument> MIC: Plug-in status description:

Created	Client	Handler	Instrument	MIC	Side	Price	Filled #	Fee	Commission
[Empty Table]									

Created	Side	Price	Volume	Fee	Verification state	Tree node name	Price	Volume	Commission
[Empty Table]									

Book out

HTT parent list: Library

Search

Element

- Attributes
- Components
- Extra data
- Instrument properties
- Parameters
- Static elements**
- Button
- Label
- Line
- Panel
- Property
- Split container
- Tables
- Venue properties

Panels

- HTT bookout SDK app