

CHELMER FIX Market Data Server

In today's fast-paced markets with more information to process than ever before, the pressure to analyse market data fast is critical.

The Chelmer FIX Market Data Server provides the ability to streamline multiple market data vendor feeds and convert them to the single FIX format.

Chelmer FIX Market Data Server

Business & Product Benefits:

- ▶ Meets rapidly growing demand for faster FIX based market data processing - market data over FIX.
- ▶ Allows financial institutions to receive multiple market data vendor feeds and transform these into a single messaging protocol: FIX market data messages.
- ▶ Supports all asset classes including Foreign Exchange, Equities and Fixed Income.
- ▶ Developed for firms with high volume market data distribution or consumption needs including exchanges, market data providers and algorithmic traders.
- ▶ Developed with easy-to-use, pluggable market data feed adaptors.
- ▶ Modest hardware demands - runs on nearly any operating system including Microsoft Windows and most versions of UNIX.
- ▶ Aligns with FIX initiatives such as FIX Adapted For Streaming (FAST) and the user driven need for further Exchange and market data FIX standardisation.

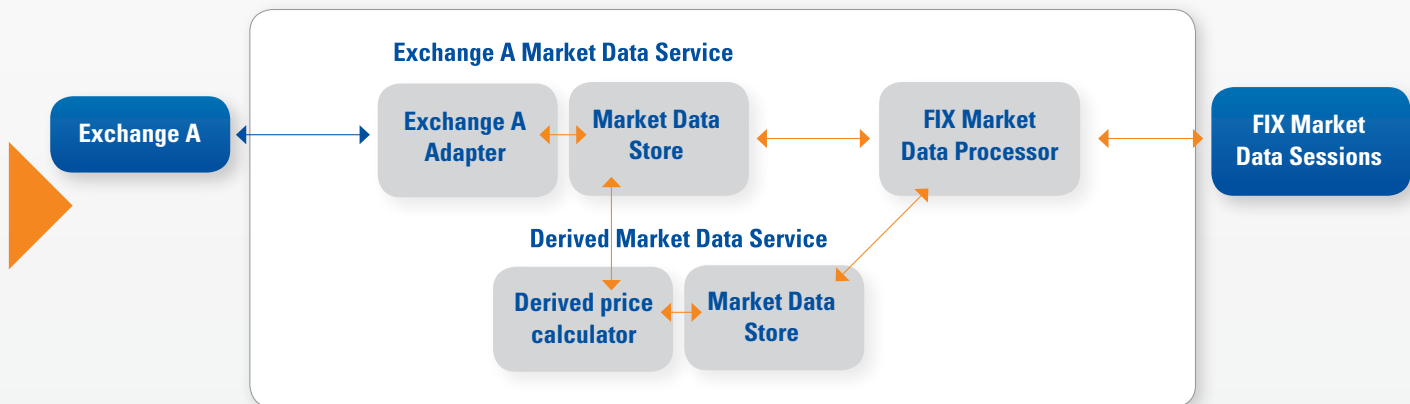


Chelmer FIX Market Data Server

Technical Features

- ▶ Fully supports aggregated and non-aggregated books and incremental and snapshot updating.
- ▶ Supports all market data FIX versions including FIX Protocol's new market data extensions.
- ▶ Non-standard, customised market data fields supported through configuration only - no code changes required.
- ▶ Capability for smart overlay buffering can be configured to provide latest only updates.
- ▶ Entitlements enabling FIX counterparty configuration with unique permissions and therefore allowing market data to be authorised on an instrument by instrument basis.
- ▶ Additionally, wild cards and groups can be supported for maximum ease of administration.
- ▶ Point-to-point and broadcast market data distribution is supported.
- ▶ A configurable background refresh cycle is supported for broadcast market data.
- ▶ Out-of-band refresh request management supports point to point connection requests for refreshing one or more instruments.
- ▶ Market data servers networked over a WAN to provide remote cached market data.
- ▶ Subscription management preconfiguration to automatically subscribe to a market data source for some or all instruments.
- ▶ FAST compression configurable for each FIX counterparty.
- ▶ Provides FIX market data from 100+ markets plus third party formats such as Reuters.

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Roles

Adapter: Connects using market data source's protocol and data formats. Populates its market data store.

Market Data Store: Local in memory cache of all market data.

FIX Market Data Processor: Listens to one or more Market Data Stores and converts the data updates into FIX messages. Handles the FIX market data protocol.

If you have a query about any of Chelmer's Products, please contact us and a Customer Service Representative will get back to you.

Email: sales@chelmer.co.nz **Web:** www.chelmer.co.nz

Phone: +64 9 912 7555 **Fax:** +64 9 912 7554

CAMERON

The Standard



Chelmer Ltd, Level 5, Finance Plaza, 92 - 96 Albert Street, Auckland, New Zealand