

Exegy Ticker Plant

» speed, power, functionality



- » over 40 feed handlers available
- » trade using Embedded Edition

The Exegy Ticker Plant Delivers::

- » **Power:** 2.5 million messages per second
- » **Speed:** averaging <25 μ sec end-to-end latency per trade and quote message and <10 μ sec for Embedded Edition
- » **Depth:** viewing not just the BBO, but also full order book and price view market depth
- » **TCO:** operating from a single 19-inch, rack-mountable 4U appliance
- » **Options:**
2U Limited Edition
4U Standard Edition, or
8U Total Connect for 100 connections.

The Need for Speed and Access to Depth

Since Regulation NMS, the Markets in Financial Instruments Directive (MiFID), and penny increments in the options market, we've seen more quote updates than ever before. To provide the best executions, traders must subscribe to all the key feeds and view prices side by side, pre-sorted by preferred algorithm. The sheer weight and volume of data is too extreme for software alone. But hardware acceleration makes it possible to finally deliver speed, flexibility and depth.

Introducing the Exegy Ticker Plant

The first hardware-accelerated appliance specifically designed for market data from the ground up. This revolutionary new version of the Exegy Ticker Plant brings access to the major American and European Level 1 and Level 2 direct feeds, OPRA and commodity futures on the CME, Eurex, and NYSE Euronext Liffe. And it is now possible to embed feed handlers from the Exegy Ticker Plant directly into your proprietary trading box, yielding latencies of 10 μ sec.

Inside the Box

The Exegy Ticker Plant includes the Basket Calculation Engine and Virtual Order Book. The Basket Calculation Engine monitors up to a thousand portfolios simultaneously and facilitates extremely fast list trading, as used in ETF and index arbitrage strategies. The Virtual Order Book incorporates all order book prices from all venues into multiple, selectable views. Its extreme speed constantly assures the best view of the electronic market.

An Entirely New Way to Compute

As market data rates continue to explode, processor speeds are falling behind. Despite the continued applicability of Moore's Law, a defining principle for the semiconductor industry since 1965, conventional microprocessors alone can no longer keep up with current market data demands. The average latency and minimal jitter on the Exegy Ticker Plant is largely independent of the message rate.

As message rates continue to skyrocket in the future, there will be little increase in the average latency experienced by applications.

Outside the Box

The Exegy Ticker Plant allows a 10 Gigabit Ethernet network interconnect option. Customers may now choose InfiniBand or 10 Gigabit Ethernet to match their network infrastructure. An Embedded Edition communicates with the application using shared memory protocols.

Speed & Capacity

Never before have low latency, high throughput and sophisticated levels of functionality been compatible. Traditionally, traders had to sacrifice one to optimize for another. You will have the ability to process every message from every stock market feed all from a single 19-inch rack-mountable appliance.

With insight like that — from multiple market segments and asset classes all at once — you will be first to target trading opportunities and first to make the trades.

Options: The Exegy Ticker Plant is available in a 2U, 4U or 8U frame for specific customer requirements. The 2U Limited Edition appliance is especially useful when space is limited but speed is still of the essence. The 8U Total Connect supports a hundred connections with extreme speed and access to the familiar Exegy API.

Managed Service to Support Your Competitive Advantage

Service Model — The Exegy Operations staff will monitor your installed Exegy Ticker Plant remotely utilizing the standard SNMP protocol. A wide variety of internal statistics are exposed through this standard interface, so your existing operational monitoring systems can have a full view of the health and status of your Exegy Ticker Plant. Exegy Operations will load the latest feed handler software whenever upgrades are required, and constantly monitor data quality.

Service Redundancy — The standard configuration is to run a pair of Exegy Ticker Plant appliances side by side, with the second appliance serving as an online, hot spare. An additional appliance is installed to serve as a pre-production data certification device. Alternatively, a single appliance may be run where no redundancy is required.

System Specifications

Forward Compatibility — The Exegy Ticker Plant can easily integrate into existing systems through the use of its open API.

The API is available for C and Java applications, and is supported on the following operating systems:

Windows:

- 32 or 64 bit. Windows XP
- Windows 2003 R2 Server

Linux:

- 32 or 64 bit. Red Hat Enterprise Linux 4/5, or
- SUSE Linux Enterprise Server 10SP1

Connectivity and Integration

The Exegy Ticker Plant appliance supports a variety of network interconnects, including:

- Four 1 Gig Ethernet RJ-45 interfaces for exchange feeds
- A single 10/100BaseT RJ-45 Ethernet interface for management support
- A single 10/100BaseT RJ-45 Ethernet interface for on-site monitoring support
- A choice of client network connectivity types:
 - InfiniBand 4X DDR
 - 1 Gig Ethernet, RJ-45 connectors
 - 10 Gig Ethernet, CX4 or SFP+ connectors

Technical Specifications

Power & Heat Dissipation

- 110~220 VAC auto-sensing
- 700 Watts Max, ~450W idle

Temperature & Cooling

- Operating: 10°C-25°C
- Storage: 70°C max

Dimensions & Weight

- 4U Form Factor
- 445 x 178 x 762 mm (17.5 x 7 x 30 in)
- 37kg (80 lbs)

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Patent Statement: The Exegy Ticker Plant is protected in part by the following patents: US 6,711,558; US 7,139,743; US 7,181,437; and US 7,552,107. Other patents pending.

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