

Exegy Limited Edition

» **Speed, Power, Functionality**



*Speed and Capacity in
Compact 2U Form*

The Exegy Limited Edition Delivers:

- » **Power:** 2.5 million messages per second with microsecond latency
- » **Speed:** averaging less than 25 μ sec end-to-end latency per message
- » **Depth:** viewing not just the BBO, but also order book and price view market depth
- » **Total Cost of Ownership:** operating from a single 19-inch, rack-mountable 2U appliance
- » Level 2 in stocks, futures and commodities markets

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, presorted 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 Limited Edition

The first hardware-accelerated appliance specifically designed for smaller installations with fewer feeds and fewer connections. This revolutionary new Exegy product brings access to your choice of American or European Level 1 and Level 2 stock feeds, OPRA or futures on the CME, Eurex or NYSE Euronext.

Inside the Box

The Exegy Limited Edition includes the Basket Calculation Engine (BCE) and Virtual Order Book (VOB). The BCE monitors up to a thousand portfolios simultaneously and facilitates extremely fast list trading, ETF and index arbitrage. The VOB converges all the best order book prices from all venues. It is also extremely fast and thereby 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 Limited Edition is largely independent of the message rate. As message rates continue to skyrocket in the future, there will be very little increase in lag — the average latency inherent in the application will remain almost constant.

Outside the Box

The Exegy Limited Edition permits a 10 Gigabit Ethernet network interconnect or InfiniBand. The customer can choose to match their network infrastructure.

Speed & Capacity in 2U

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 colocated feeds all from a single 19 inch rack-mountable 2U appliance.

Managed Service to Support Your Competitive Advantage

Service Model — The Exegy Operations staff will monitor your installed Exegy Limited Edition 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 Limited Edition. Exegy Operations will load the latest feedhandler software whenever upgrades are required and constantly monitor data delivery.

Service Redundancy — The standard configuration is to run a pair of Exegy Limited Edition appliances side by side, with the second appliance serving as an online, hot spare. A third appliance is installed to serve as a pre-production data certification device. An alternative configuration is to run a single Exegy Limited Edition when redundancy is not required.

System Specifications

Forward Compatibility:

The Exegy Limited Edition can easily integrate into existing systems through the use of its open API. The C-based API is currently available for the following operating systems:

- » **Windows:** 32 or 64 bit. Windows XP and Windows 2003 R2 Server.
- » **Linux:** 64 bit only. Red Hat Enterprise Linux 4/5 or SuSE Linux Enterprise Server 10SP1.
- » Exegy can also customize the API for other operating systems.

Connectivity and Integration:

The Exegy Limited Edition 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

- » 2U Form Factor
- » 445x89x762 mm (17.5x3.5x30 in)
- » 27kg (60 lbs)

Power & Heat Dissipation

- » 110~220 VAC auto-sensing
- » 450 Watts Max

Temperature & Cooling

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

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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 and US 7,181,437. Other patents pending.

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