

B2BITS' solutions for extended e-trading experience with CME Globex

Recognizing the role of CME as one of the biggest exchanges in the world and innovator in the exchange technologies, we focused our attention on providing dedicated solutions and services to CME clients.

Order and trades transactions via iLink

Our [FIX Antenna](#) library and [FIXEdge](#) [FIX application server](#) are designed and preconfigured to support the iLink connectivity. FIX Antenna C++ is the highest performing FIX engine in existence.

With its ability to process over 60,000 messages per second on a single CPU, you no longer need a big expensive infrastructure to handle the most challenging market conditions.

Market data processing via FAST 2.0

B2BITS' [CME FIX/FAST Market Data Adaptor](#) allows maintaining subscription to one or multiple instruments and supports all the features of CME market data channels (including recovery) with latency under 15 microseconds. The main features include:

- Maintains connections to the CME Market Data feeds via UDP and to CME TCP replay channels;
- Ability to load CME configuration file to use connection parameters and FAST template file to adjust FAST decoder accordingly;
- Provides API to subscribe/ unsubscribe by symbol, to receive security definitions, snapshots, increments, news, and security statuses via call-backs;
- Ability to customize logic on the low level to define custom recovery strategy.

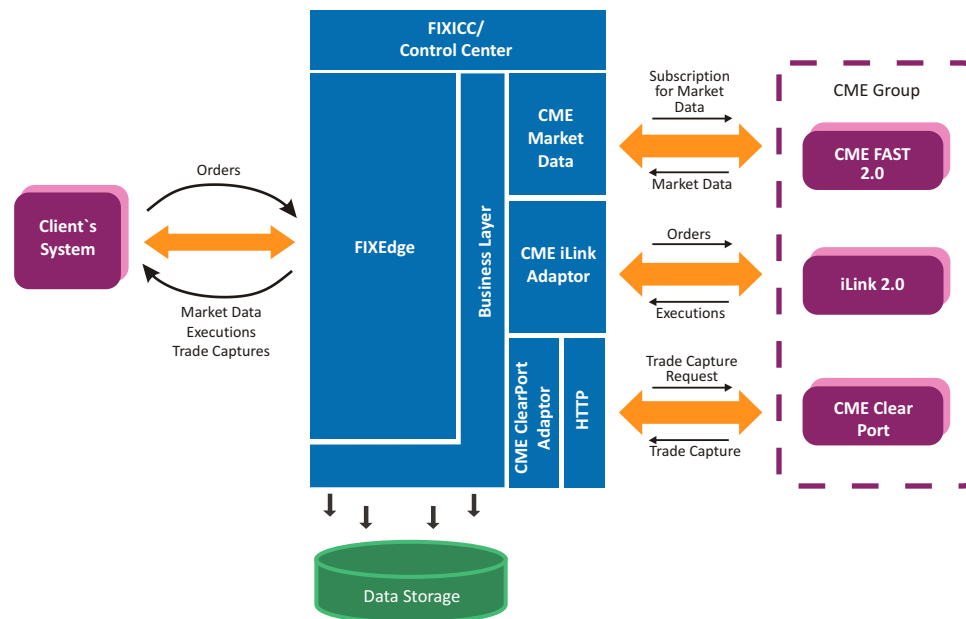
Trade capture via CME Clear Port interface

[FIX Trade Capture solution](#)

(FIXTCap) is designed to support all CME Clear Port specifics to simplify process of capturing trades. The process of capturing trades is fully automated, while all the specifics of the connectivity are completely encapsulated and hidden from the client. Subscription mechanism used in Trade Capture solution is equipped

with all filters defined by CME ClearPort to make trade capturing process as flexible as possible. To prevent trades loss in case of failure, FIXTCap is armed with recovery tool. The solution inherits and leverages all FIXEdge features which allow integrating with internal systems via ODBC, TIB, MQ, JMS and other middleware.

Technical support of all products is based on the respective Service Level Agreements, which include options of covering the exchange hours of operations and beyond.



About B2BITS

B2BITS®, the EPAM Capital Markets Competency Center, delivers a broad range of solutions and consulting services to clients in the Capital Markets. The Center provides products, reusable frameworks, components for trading and operations in all asset classes, including FIX engines, FIX servers, FIX log analyzers, OMS, matching engines, market data feeds adapters, utilized by many trading firms, banks, brokerage and clearing houses, as well as exchanges. B2BITS® works as an OEM for leading software application servers providers. To date over 300 customers have deployed B2BITS®' FIX solutions worldwide.

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