THOMSON REUTERS CONTEX

MULTI-VENDOR CONTRIBUTION PLATFORM

MARKET VIEW

DISTRIBUTING PRICING DATA TO THE BROADEST POSSIBLE AUDIENCE IS A KEY PROCESS FOR ANY TRADING INSTITUTION. YOUR CONTRIBUTED CONTENT CAN SERVE AS A SHOP WINDOW TO ATTRACT MORE CUSTOMER ORDER FLOW.

Firms need to ensure their real-time data architectures are robust, secure and auditable. They also need to ensure it is sufficiently flexible to accommodate new workflows to support the regulators mandated pre- and post-trade transparency requirements as well as the tighter controls required by internal risk management teams regarding operational risk.

SOLUTION

Thomson Reuters Contex is designed to take data from one or more input sources and stream that content to any destination using the appropriate format and protocols. This, combined with the capabilities of the Enterprise Platform, allows clients to simplify their distribution architecture and distribute their content to a very broad audience with a scalable fully resilient solution.

BENEFITS

Contribute Data to Any Destination

Thomson Reuters Contex supports data delivery to any end point, automatically mapping and reformatting proprietary content into the appropriate protocol for each destination. With support for all asset classes and a full range of formatting rules – including instrument mapping, alternative date and decimal point formats – Contex manages every aspect of your contribution processes.

Efficient Architecture

Contex is built as a system of input and output handlers, each running as separate processes, but managed by a central kernel process. This highly efficient architecture allows for dynamic configuration, integrated status and control services, and is supported by an in-built system manager that regulates the kernel processes and ensures systems up-time.

Secure and Robust

Contex is a high performance, scalable system with a fully fault tolerant and resilient architecture that mitigates the impact of any hardware or network failure. Contex also provides users with a full suite of admin tools to monitor systems performance and to ensure prices are validated and delivered as efficiently as possible.

Part of a Complete Content Management Solution

As a component of Thomson Reuters Enterprise Platform, Contex forms part of a complete proprietary content management solution, allowing firms to manage every aspect of real-time content integration, enrichment, creation and distribution.

KEY FEATURES

- Support for a full range of external destinations, with automated mapping and reformatting into the required protocol
- Page formatting to create pages from logical records, and shred pages into logical records
- Support for all asset classes, including fixed income, foreign exchange and OTC derivatives
- Fully fault tolerant system
- Integrated admin tools
- Automated data validation checks

AVAILABLE HANDLERS

Input

- OMM RSSL Consumer (MarketPrice and SymbolList) and OMM RSSL Provider support added in Contex v6.0
- Data Contribution Service – Marketfeed SSL MDH source which supports on the fly record creation from inserts
- RMDS/Thomson Reuters Enterprise Platform – Operating modes: Marketfeed SSL subscriber from P2PS/ADS or RTIC, Marketfeed SSL MDH source or RSSL MarketPrice Consumer
- CMS Marketlink serial/IP – Allows Marketlink application implementations to publish data into Contex
- Marketfeed Over TCP/IP (MFOT) – Allows MFOT application implementations to publish data into Contex
- Comma Separated Value File – Reads data from text files into Contex
- Database Snapshot – Reads data from OLEDB data sources (including ODBC) into Contex
- TCP Input – Proprietary socket based "open" input handler for non market data platform implementations

Output

- Bloomberg Multi Product Feed
- Bloomberg Money Market Offering
- Marketfeed SSL P2PS/ADS insert client for publishing to other sources
- Marketfeed SSL MDH source to provide data to subscribing applications
- SFC publisher for SASS3 Marketfeed or QForm or SASS2 implementations
- LSE Exchange Reporting Service – Generates daily LSE transaction report files
- MiFID Trade Output Handler – Forwards post-trade reports to LSE TradElect using FIX
- Marketlink serial/IP – Allows Marketlink application implementations to receive data from Contex which has been adopted by vendors such as: SIX Telekurs, Fininfo, VWD, IDC, Jiji and Quick as well as propietry IDBs
- TCP Output – Proprietary socket based "open" output handler for non market data platform implementations and Contex – Contex peering
- Thomson Reuters Contribution – Connects directly to the Thomson Reuters IDN Contributions head-end using the private OCMS protocol
- XML Streaming broadcast publication
- XML/CSV file rate snapper that generates snapshots of data sets at predefined times or on demand to file

Managed Process (Datafeed)

- Bloomberg SSEOMS Trade Feed which receives data from the Bloomberg Sell Side Equity Order Management System Trade Feed and makes it available through MQ, Rendezvous CM or text file output

WHY THOMSON REUTERS?

Thomson Reuters was the first vendor to support completely open market data architectures, not only with the Enterprise Platform but also its predecessor platforms (RMDS, TRMDS). These technologies have been used to power trading floors across the globe for decades. Thousands of customers across every continent rely on our scalable, robust and high performance data technologies to power their operations. Because of our established and trusted legacy as a provider of open technologies, these customers can count on the largest third party development community with a widespread knowledgebase on how to develop to our industry standard market data APIs.

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