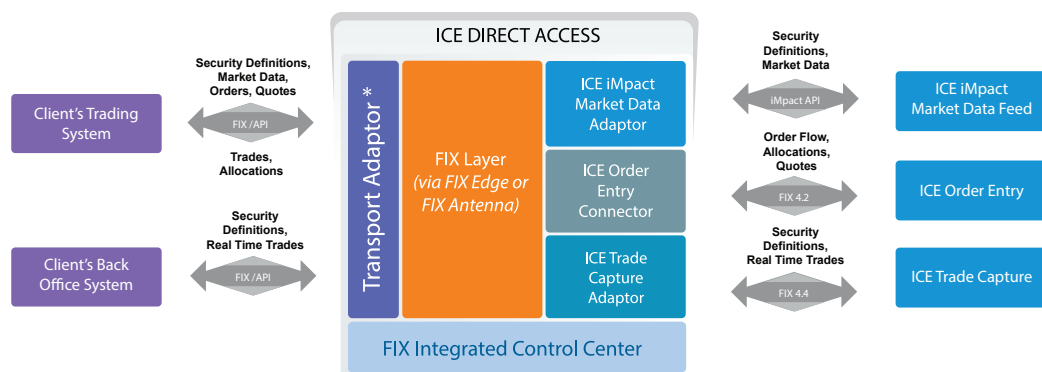


# ICE Direct Access

EPAM provides pre-certified solution for direct access to Intercontinental Exchange (ICE), which is based on FIX Antenna™ engine, a world leader in high-performance FIX/FAST message processing, and/or FIX Edge™, an intelligent routing hub. It consists of the following modules:

- > Market Data Adaptor enabling access to iMPact Market Data Feed
- > Order Entry Connector allowing submitting orders via ICE Order Entry FIX 4.2 API
- > Trade Capture Adaptor allowing real-time subscription for data available via ICE Trade Capture FIX 4.4 API



\* Any transport supported 'out of the box' (FIX over TCP/IP, ODBC, TIB, MQ, JMS, HTTPs, Solace) or custom

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# ICE Direct Access

## Components Overview:

| Feature               | Description  |
|-----------------------|--|
| Order Entry Connector | <ul style="list-style-type: none"><li>• Connects and maintains connection via TCP/IP, supporting all requirements of ICE Order Routing interface and providing access to ICE Futures markets</li><li>• Supports ICE FIX 4.2 dictionary</li><li>• Fully supports workflow defined for ICE Trading Session<ul style="list-style-type: none"><li>- Trader login/logout</li><li>- Security Definitions</li><li>- New single/list/cross order requests</li><li>- Order modification and cancellation</li><li>- Quotes</li><li>- User defined strategies</li><li>- Executions and allocations</li></ul></li><li>• Provides ability for order state change tracking</li></ul>   |
| Market Data Adaptor   | <ul style="list-style-type: none"><li>• Maintains subscription to one or multiple instruments</li><li>• Supports all features of ICE iImpact Market Data feed (including recovery)</li><li>• Supports all message groups: Common, Full Order Depth Only and Price Level only</li><li>• Maintains connections to the<ul style="list-style-type: none"><li>- ICE iImpact via TCP Feed (delivering real-time market data messages) and</li><li>- Multicast Feed (live update messages and snapshots for startup and recovery)</li></ul></li><li>• Automatically builds and updates order books from market data snapshot and incremental messages</li><li>• Provides ability to customize logic on the low level to define custom recovery strategy</li></ul> |
| Trade Capture Adaptor | <ul style="list-style-type: none"><li>• Fully automated process of real-time trades capturing</li><li>• Supports all filters defined by ICE Trade Capture to make trade capturing process as flexible as possible</li><li>• Supports security definitions with easy to configure request details</li><li>• Recovery tool to prevent trades loss in case of failure</li><li>• Allows seamless integration with internal Client's systems via ODBC, TIB, MQ, JMS and other middleware</li></ul>  |

## Key Features:

- > User oriented:
  - Support of all features of chosen ICE interface while hiding all feed specifics from end-user
- > High Throughput / Low Latency achieved by leveraging all relevant features of FIX Antenna™
- > Simple intuitive API allowing user: (for .dll solution)
  - to subscribe / unsubscribe for data using filters defined for certain ICE interface
  - to receive security definitions, snapshots, increments, news and security statuses via call backs
- > Ease of monitoring & administration:
  - Rich UI assuring ease and simplicity of configuration and maintenance, as well as allowing real-time monitoring of session statuses and parameters
- > Supported platforms:
  - OS: Windows / Linux / Solaris
  - Compilers: GCC 4.1.x / MS Visual Studio 2005, 2008, 2010 / .NET Framework 2.0 – 4.0 / JDK 1.5 and above