

THOMSON REUTERS CONTEX INTERFACE AND VALUE ADD MODULES

Thomson Reuters Contex has a modular architecture that enables us to deliver precisely the product configuration a customer requires. Each module, or adapter, that's added to the kernel to achieve the required configuration is called a "handler".

Thomson Reuters Contex supports a variety of handlers to receive, publish and manipulate real-time data.

Handlers are classified into four groups:

- Input Handlers which receive data from a source
- Output Handlers which publish or contribute data to a destination
- Managed Processes which include data feed handlers
- Value Added Modules which provide data transformation functions

INPUT HANDLERS

CODE	HANDLER NAME	HANDLER DESCRIPTION
CSVI	Comma Separated Value Input Handler	Reads data from any text file into Contex. It detects if the file has been modified and updates Contex. Can pass static or 'nearly static' data into Contex.
DBSI	Database Snapshot Input Handler	Reads data from any OLEDB data source, including any ODBC data source, into Contex.
DCSI	Data Contribution Service Input Handler	Operates in SSL 4.5 source mode accepting connections from RMDS Source Distributors. It provides a Marketfeed source on the RMDS backbone to which publishing applications can send updates to and it has the capability to dynamically create records from received updates.
RMDSI	RMDS Input Handler (RFA Implementation)	RMDSI can be used either to subscribe to data from the Thomson Reuters RMDS platform (connecting in point-to-point mode to a P2PS and subscribing to data in an existing SSL source, or subscribing to records in an RTIC using SASS 3) or as an SSL 4.5 source accepting inserts from client / sink applications. It is implemented using Thomson Reuters Robust Foundation API.
TC2I	TCP Input Handler Version 2	Socket based "open" input handler to use with contribution applications that do not rely on a specific underlying market data platform or middleware. Development material is available which provides details of the message specification, example code, a COM object and wrappers.

OUTPUT HANDLERS

CODE	HANDLER NAME	HANDLER DESCRIPTION
BBGO	Bloomberg MPF Output Handler	Fully featured handler to support the functionality provided by this protocol. Includes risk management features that make it ideally suited to executable price contribution.
BMMO	Bloomberg Money Market Offering Output Handler	Enables contribution of data to the Bloomberg Money Market Offering using their ECPX protocol.
DCSO	Data Contribution Service Output Handler	Performs SSL Inserts to an RMDS source, such as DTS / ATS or DCS.
ERSO	LSE Exchange Reporting Service Output Handler	ERSO generates daily LSE transaction report files.
MIFTO	MiFID Trade Output Handler	MIFTO forwards MiFID compliant post-trade reports to a suitably authorised Trade Data Monitor or equivalent services such as LSE TradElect using FIX.



OUTPUT HANDLERS cont.

CODE	HANDLER NAME	HANDLER DESCRIPTION
MKLO	Marketlink serial / IP Output Handler	Marketlink Output Handler which supports the Thomson Reuters CMS Marketlink Message Specification over a serial or IP connection. Originally developed for Marketlink connections, the message specification is also in use by several vendors such as: SIX-Telekurs, Fininfo, VWD, IDC, Jiji and Quick.
RTRO	Reuters RMDS (SFC) Output Handler	Supports the SASS3 protocol in both QForm and Marketfeed varieties as well as legacy SASS2 support, and P2PS based infrastructures.
SSLO	SSL Output Handler	Allows Contex to mount as an RMDS source to make contributed data available to subscribing applications.
STAT	Contex Status Output Handler	Allows monitoring of Kernel and all Contex input and output handlers (with the exception of "managed process" handlers) making status information available for use by the ITRS Geneos system.
TCPO	TCP Output	Socket based "open" output handler to use with contribution applications that do not rely on a specific underlying market data platform or middleware. Development material is available which provides details of the message specification, example code and a COM object.
TRCO	Thomson Reuters Contribution Output Handler	Connects directly to the Thomson Reuters IDN Contributions head-end allowing data to be contributed directly from Contex without the need for an additional gateway.
XMSO	XML Streaming Output Handler	Supports broadcast publication of data to multiple clients via streaming XML.
XRSO	Rate Snapper Output Handler	Output snapshots of data sets at predefined times or on demand to file.

MANAGED PROCESS HANDLERS

CODE	HANDLER NAME	HANDLER DESCRIPTION
BSEOMF	Bloomberg SSEOMS Trade Feed	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.

VALUE ADDED MODULES

MODULE NAME	DESCRIPTION
Delayed Data Module	Receives data from Contex input handlers and delays data in the range from 1 second to 4 hours, before passing it on to a Contex output handler.
Page Builder Module	Allows the construction of page records from existing static and dynamic record sets using an easy to use interface.
Page Shredding Module	This provides a mechanism for shredding logical records from page records. Templates define which areas of the page contain the record and field names and where to retrieve the data for those records from. As the page records update, the shredded records will also update in real-time.
Derived Data Module	The Derived Data module allows you derive new output fields from other fields in the input data record.
Validation Module	The Validation module lets you set both relative and absolute parameters for data fields with a user configurable choice of actions in the event of failure.

