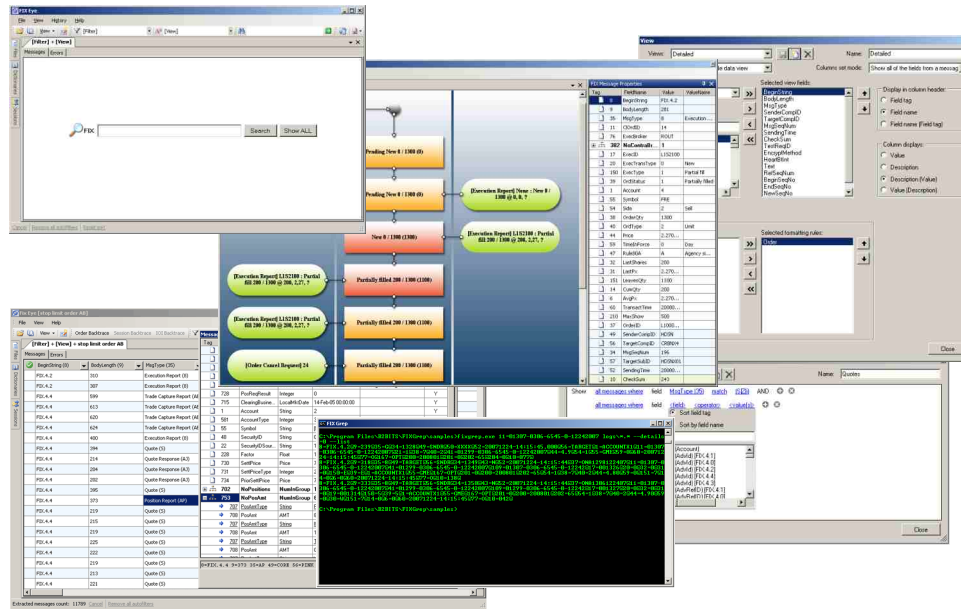


FIX Log Analyzers



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FIXEye and **FIXGrep** are the new generation forensic tools to work with FIX logs. These utilities are the result of many years of experience in FIX support. It is the next generation of log browsers, which go beyond traditional parsers and are equipped with full knowledge of FIX objects and their state management.

Feature

Description

Reading FIX messages from log files

- Extracts raw FIX messages from file of any format. It is enough to have non-encoded messages stored in a file
- Can work with archived (zip) files
- Can work with files on the network
- Does not block a file when reading
- Can access files on the remote machine via TCP/IP (requires having FIXEye Agent installed on that machine)
- FIXEye Agent can work in the Windows and Linux environment, 32- and 64-bits

Searching for data

- “Show all messages” button
- Performs context search
- FIX-gnostic search i.e. knows that “35=D” means “MsgType=New Order – Single”
- Supports basic search engine’s language
 - Search for words (new order single)
 - Search for exact phrase (“new order – single”)
 - Search for all words (+new +order +single)
- Searches by tags and regular expression
- Searches across multiple files

Feature

Description

Analyzing messages

- Message details panel with all fields and values explained
- Validates messages
- Supports non-standard FIX dialects when XML FIX dictionary is supplied
- Extracts session list from messages and shows on a separate panel
- Compares messages allowing to specify the list of tags to exclude from the comparison
- Compares files allowing to specify the list of tags to exclude from the comparison, showing only the messages, which differ

Filters

- List of pre-create filters to show only specific messages e.g. only messages related to trade or only session level messages, etc.
- Ability to create user-defined filters
- Quick filters (Excel style data filters in grid)
- Enable/disable files
- Enable/disable sessions

Reconstructing business scenario

- Build order back-trace (order history)
- Build session back-trace, guess on terminations and recovery
- Order blotter – shows all found orders in their final state

Interoperability

- Ability to select multiple cells in a grid
- Ability to select unlinked regions
- Copy & Paste
- Export to CSV
- Ability to create screenshots

Real-time monitoring

- Supports multiple watches to monitor logs in real time
- Message appears in watch windows as soon as it appears in the file
- Polling interval is customizable
- Basic functionality: Start, Stop, Pause, Auto scroll, Clear
- Blinks on the task bar when a new message arrives
- Supports wildcards in file names
- Can monitor files which do not exist when at the watch start time

Events and alerts

- Notifies when the session state is changed
- Notifies when the order acknowledge time is greater than some specified value

Usability

- Rich and powerful .NET WinForms GUI
- Multiple tabs
- Docking panels
- Sorting
- Show/Hide columns
- GoTo Column
- Coloring and conditional formatting
- Set of pre-created views
- Ability to create user-defined view

Integration with Windows Shell

Association with specific extension (optional, can be configured during installation), "send to" option from the context menu allows to open multiple selected files in FIXEye