MARKET CHALLENGE
As new and innovative data feed services come to market, it can be a daunting challenge to minimize the cost, effort, time and risk of integrating them into an existing base of applications, many of which are often the culmination of years or even decades of ongoing development and investment. Some aspects of this challenge are alleviated for Thomson Reuters Enterprise Platform (TREP) users since applications can continue to utilize the same API to access new content. However, unless data from the new feed service is presented in a similar format/data model to that to which applications have been written, there can be an extremely high level of re-engineering required across every existing application that must integrate with a new feed service.

OUR SOLUTION
Interactive Data provides a highly optimized feed handler that enables the integration of a customer’s existing market data platform with the Interactive Data Consolidated Feed service.

The high performance and scalable feed handler offers seamless integration to TREP for managing, controlling and distributing real-time market data across the enterprise. Data is presented to applications using the same data models they were originally designed to utilize. The presentation of data via these data models allows applications to consume the Interactive Data Consolidated Feed content in exactly the same way as their legacy feed sources but with significantly reduced cost, effort, time and risk.

FEED HANDLER FOR TREP OVERVIEW
The Interactive Data feed handler delivers a broad range of financial information in support of enterprise-wide business functions. It offers a reliable and turnkey means of enabling the Interactive Data Consolidated Feed across a customer’s entire market data platform infrastructure, powering applications without a massive re-engineering effort. Clients get access to a universe of global cross-asset data, including tick-by-tick Level 1 and order book data.

The very low latency and high reliability of the Interactive Data Consolidated Feed are a consequence of a state-of-the-art distribution network and infrastructure with fully redundant and geographically diverse ticker plants boasting a processing time of less than 10 milliseconds, with access points of presence in more than 20 global hosting locations.

For more information, please visit www.interactivedata.com
INTERACTIVE DATA FEED HANDLER FOR TREP

FEATURES

- High performance ensured by the low latency Interactive Data Consolidated Feed in combination with a high throughput feed handler
- Straightforward control of end-user permissions and usage reporting through full integration with DACS (Data Access Control System)
- Compatibility with the latest Robust Foundation API (RFA)
- Full integration with the market data platform’s load balancing, hot-standby/source mirroring, and associated failover/recovery mechanisms
- High throughput and scalability for handling large instrument watch list universes—tested with more than 400,000 instrument subscriptions and more than 890,000 updates per second, on a single server
- Compatibility with OMM and MarketFeed formats
- Support for:
  - A consolidated, multi-venue order book
  - All order book models: market-by-price, market-by-order, market-by-participant
  - Full tick-by-tick market data across all venues
  - Access to delayed data without requiring any additional deployed infrastructure
  - Options and Futures chains
  - Subscription by CUSIP, ISIN and SEDOL for selected markets

BENEFITS

- Minimize total cost of ownership (TCO) through provision of content in compatible data formats
- Customize symbol naming
- Leverage compatibility with existing Desktop applications and all SSL, SFC and RFA applications
- Minimize migration and maintenance costs
- Enable controlled migration of applications from legacy sources through support of parallel running
- Improve data performance and latency

Additional details can be found in the Interactive Data Consolidated Feed product sheet and the Interactive Data Consolidated Feed coverage list

For more information, please visit www.interactivedata.com, email info@interactivedata.com or call +1 212 771 6560

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