

Inova MarketData

Our MarketData solution is designed to deliver a heterogeneous set of market feeds to client systems through a highly optimized multithreaded environment. Its low latency adapter, handler and publisher components allow the whole feed handling process to achieve extremely high performances for uses that vary from HFT to data dissemination for retail investors.

Usage Options

Model 1: Access API

This usage model abstracts feeds technical specificities, allowing clients to access their data through normalized data structures and events in an easy to integrate fashion. Recommended for colocation.

1 Maximum client applications **10-30µs** Total internal latency

Model 2: Managed API

Besides receiving heterogeneous feeds, clients using this model may count with optimized in-memory market state storage, including book handling, trade history, etc. Recommended for colocation.

1 Maximum client applications **80-200µs** Total internal latency

Model 3: FIX Session

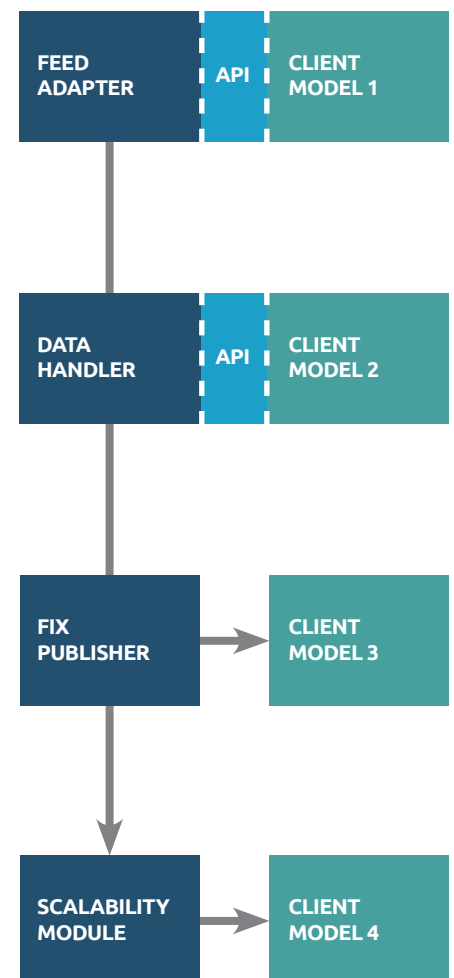
Clients used to FIX protocol will find this model very useful. Besides being fully FIX-compliant, this model's publisher component uses our FIX Engine optimized for market data. All FIX versions are supported.

20-100 Maximum client applications **400-600µs** Total internal latency

Model 4: Retail sessions

The Scalability Module allows Inova MarketData to provide its data feed to huge numbers of retail clients. Sessions using this model require less bandwidth and are optimized for numerous different subscription life cycles.

N/A* Maximum client applications **N/A**** Total internal latency



* Case-by-case analysis required

** Heavily depends on network characteristics

Customization and Extra Modules

Exchanges and feeds

BM&FBovespa UMDf, Bovespa ProxyDiff, BM&F BELL, CME Globex MarketData, BCS FIX, BMV FIX

Algotrading coefficients

For models 2 and 3, customized MD Entry Types may be developed to optimize algotrading clients

Client-side development and consulting

Our software engineers are fully capable of understanding your specific needs and developing client-side solutions that fully benefit from the potential offered by Inoa MarketData

FIX Session API

Models 3 and 4 clients not interested in handling FIX messages may count on our FIX API, which exposes high level events, structures and methods, making it really easy to integrate with

Security and permissions

For models 3 and 4, security enforcement rules may be imposed, from simple passwords to encrypted sessions

WebDashboard

For models 3 and 4, a web-based dashboard is available for monitoring and administration – it accesses administration data and functions through a protected HTTP+JSON API, which allows other monitoring applications to be integrated with our solution

Raw data storage

All raw data from the feeds can be stored by Inoa Market Data for later analysis or simulations

Market Simulator

Clients may find it useful to simulate a specific day market condition or to fully backtest their application – from the data source to order routing. For these purposes, we offer a market simulation feed provider that fully mimics the original feeds

INOA

MktTools

For more information,
please contact our desk:

mkttools@inoa.com.br

+55 21 3795-8197

The information, tools and services presented in this document are provided to you only for information purposes.

This document is not to be relied upon in substitution for the exercise of independent judgment.

Some features exposed in this document may require development efforts. Consult Inoa's team to get information about development and setup time.

Inoa clients and partners

