

INTERACTIVE DATA REAL-TIME SERVICES PLUSFEED ADAPTER FOR VHAYU'S VELOCITY

The **PlusFeed** adapter (FeedCTF) is a 64-bit add-on module of **Vhayu's Velocity** product. It is loaded onto the Broadcast Server and subscribes to PlusFeed, a consolidated low latency global data feed from **Interactive Data** Real-time Services. PlusFeed provides extensive financial market data from exchanges worldwide, including level 2 data across all asset classes. FeedCTF receives messages from PlusFeed and transforms them into Vhayu records, which are then multicast to the Analytics Engines. All messages from PlusFeed are in Comstock Token Format (CTF), and are delivered through their Customer Site Processor (CSP) or PlusServer.

FeedCTF generates only flex records (FRs), but it is possible to define flex record equivalents of legacy (fixed) records. The FeedCTF flex record configuration file, CTFFRMap.xml, contains the definitions of the flex records, the mapping of CTF tokens to fields in the flex records, and the triggering conditions for each flex record which specifies what combination of exchange ID plus field value should cause a specific Vhayu record to be generated.

The flex record configuration file is an XML document containing the flex record definitions and field mappings that are used to translate the market data received from the PlusFeed service into Vhayu flex records, when this data meets certain triggering conditions. A flex record (FR) has a fixed header, fields 1-9, and a user-defined body, fields 10 through N, where N is at most 497. Flex record definitions are enterprise-wide; in other words, they are used by the feed handler, Analytics Engine, and high speed data store utilities also.

Key Features Include:

- Ability to launch multiple instances of the DLL to process various channels individually or to process split channels. Each channel represents an exchange.
- The filed mappings between PlusFeed and Vhayu are defined in an XML file so that any changes to the definitions do not require coding changes.
- It is multi threaded and hence can take advantage of multi-core processors – one thread handles the incoming market data storing it in data buffers, the second thread parses the data stored in the buffers and produces Vhayu Flex records, the third and last thread collects performance statistics.
- Builds Level 1 and Level 2 cache for all the instruments. The Level 2 cache is a sorted book which is used in producing top-of-book or top-n-book records.
- Ability to failover to a secondary CSP or PlusServer in case of a failure on the primary data server.
- Ability to work offline using a simulated test feed.
- Ability to create new Flex Records Definitions without involving in coding changes.

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