



Capture Market Data Updates to a Relational Database in Real Time

Simple, flexible, scalable market data capture

The Issue

A major U.S. federal financial institution wished to upgrade their infrastructure used to capture and persist market data updates to their Oracle database. The institution uses Oracle to store data for a significant number of applications and they did not want those applications effected by the upgrade. They were using an older tool that had capacity problems and were working with a database containing over 900 million records that they wanted to maintain without being required to change the schema.

The Choices

There are many high speed software and hardware solutions on the market meant to persist market data. These systems are highly performant but also costly and come with their own database formats, and are often limited to specific operating systems. Moreover, the systems can be extremely costly to deploy and maintain.

The customer desired a simple solution that could meet their capacity requirements and would require minimal operational support while also allowing them to maintain their existing schema. The client found an ideal solution in CodeStreet ReplayService for TREP.

The Solution

CodeStreet ReplayService for TREP is a sophisticated record and replay tool designed to work specifically with the Thomson Reuters Enterprise Platform (TREP). ReplayService is able to persist market data within a relational database in a highly flexible and performant manner. In addition, ReplayService is robust, scalable and fault tolerant, allowing the customer to deploy a highly reliable solution.

The requirements included having the software populate 87 database tables with specific fields extracted from tick-by-tick updates, capture snapshots at specified intervals while computing high/low/open/close/volume data over each interval and persist computed fields derived from each update in one or more tables.

The Deployment

The client deployed ReplayService in their production environment with a duplicate system at their disaster recovery site. The ReplayService implementation was fault tolerant to allow the system to automatically recover from any point in time from any recording instance in case of failure. The system was completely automated, including creation of the subscription lists, starting and stopping of recording, exporting to database and archiving of the recorded data.

The Benefits

The cost savings relative to other products in the market were dramatic, providing an ROI in less than 6 months. The consuming client applications were unaffected throughout the deployment. The deployment reduced the number of servers and software instances required to fulfill the business need and dramatically reduced the administration overhead needed to maintain the system.

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