

Market Data Nexus



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MARKET DATA NEXUS

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The role of the Market Data Nexus is to integrate multiple market data streams and reference data into the MATP and make it available to other Marketcetera modules like the Strategy Engine.

Marketcetera does not provide market data, we provide pre-built adapters so our clients have the control and flexibility to determine their market data provider. Current adapters include support for commercial providers like [Thomson Reuters](#), [ACTIV Financial](#), [Lime Brokerage](#) and [IB](#).

The Market Data Nexus provides a consistent architecture for quickly and non-invasively integrating additional types of real-time, historical and reference data. For example, clients can connect to [Quandl](#) for futures free historical futures data, [Dukascopy](#) for free historical forex data and [Yahoo Finance](#).

The Market Data Nexus bridges bring market data from external sources of liquidity into the MATP providing low latency transformation and real-time dissemination to other components on the platform. Nexus supports any type of RDBMS providing a JDBC interface, e.g. Oracle, Microsoft SQL Server, Sybase, MySQL, HSQLDB.

The Market Data Nexus integrates with various messaging layers and APIs and provides subscription filtering and caching features. For example, only those prices that are subscribed to by a connected member will be sent to the central server, which avoids generating unnecessary traffic between our components and liquidity pools, saving unnecessary costs on bandwidth and hardware. Market data bridges can also be used as a feed generator if the market data that it listens to is deemed to be sent back to a ticker plant.