Addicticks Avenue

Addicticks Avenue provides a request/reply based gateway into one or more different market data systems.
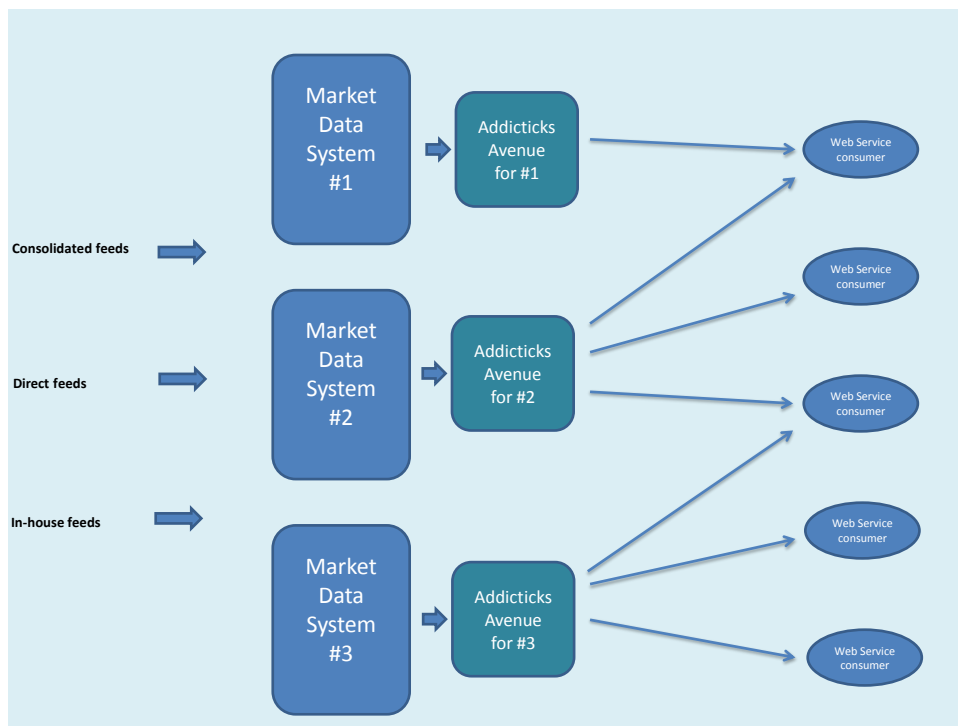

Figure 1 – Avenue overview

In a few words Avenue makes data from the market data systems available as a web service. Avenue is *market data infrastructure agnostic* in the sense that it uses the same web service schema[1] regardless of market data system backend. This makes it possible to write web service client applications that can consume data from different market data infrastructures using only one code base.

Avenue is well suited for the many cases where the consuming applications only require snapshots of market data from time to time. This is where Avenue excels and opens up the data on the market data systems for consumption using a standard based method.

Avenue is built on the SOAP 1.1 standard. This standard has become ubiquitous and is now well-implemented in almost all programming languages and even in environments such as databases.

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[1] The word 'schema' is terminology from the world of web services. Think of it as the *data model* used in the exchange between the web service provider (Avenue) and the web service consumer.

Avenue for RMDS

Avenue for RMDS is a specific implementation of Addicticks Avenue. It targets the Thomson Reuters TREP-RT platform[2] or indeed anything that can act as an OMM Provider. Avenue for RMDS is a web service provider on one side and a RMDS OMM consumer on the other side:
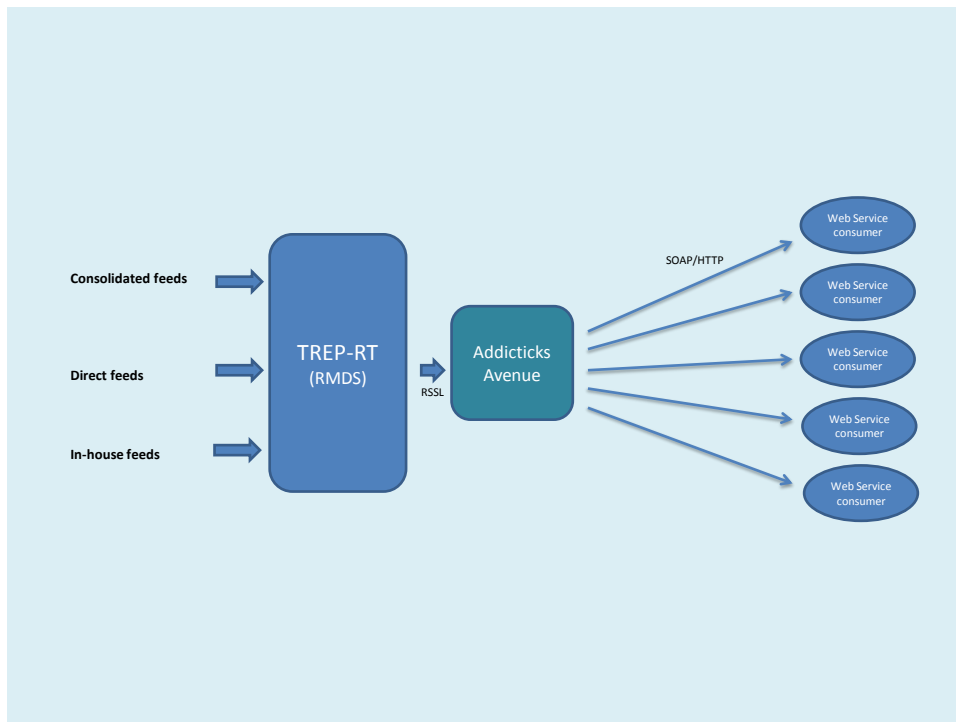

Figure 2 – Avenue for RMDS overview

One way to describe Avenue for RMDS is as an *alternative distribution mechanism for RMDS suitable for request/reply interaction*. **This mechanism complements the existing RMDS distribution mechanisms (ADS/P2PS/RTIC) which are suitable for streaming interaction. Streaming consumers will connect to ADS/P2PS/RTIC while the request/reply consumer will connect to Avenue. In this way Avenue can be considered an extension of the RMDS platform itself.**

Because Avenue is based on Web Service standards it opens up the data on RMDS to a wealth of platforms and environments that were previously intimidated from or even prohibited from interaction with data on the RMDS. Avenue for RMDS has the following high-level features:

- **Based on SOAP 1.1 standards. Any application or environment that can consume a Web Service can now consume data from RMDS via Avenue.**
- **Shares the same schema as other implementations of Addicticks Avenue.**
- **Fully DACS compliant. Avenue is not a shortcut or circumvention of the normal entitlement checks. It is only possible to consume through Avenue what the same consumer would also be able to consume through a standard RMDS distributor.**
- **Integrated UI based web service call monitoring and diagnosis.**
- **RMDS multi-site support. Larger sites typically have their user base on RMDS subdivided into so called** *DACS sites*. **Avenue can connect concurrently to any number of DACS sites so only one**

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[2] Previously known as Reuters Market Data System (RMDS). Addicticks Avenue documentation uses the word "RMDS" as a synonym for Thomson Reuters Enterprise Platform for Real-Time.

instance of Avenue is required even for a large enterprise installation of RMDS. Optionally this feature can also be used to connect to multiple disparate RMDS systems.

- **Multi-item requests. There's no limit to how many data items can be requested in a single call.**
- **In addition to retrieving standard records based data it also supports the following high-level data models:**
  - o **TS1 data. Requests historical data.**
  - o **Chains. Requests lists of data items.**
- **Support for time-consistent snapshots.**
- **Comes with extensive documentation:**
  - o **Installation and Administration Guide**
  - o **Developer's Guide which explains the web service schema and how to use the web service from a consumer point of view.**
  - o **Source code examples.**

Platform

Avenue requires Java 7 and a Java Servlet 3.0 compliant container. This means Avenue can run on just about any platform (Windows, Linux, Unix) and in containers such as Apache Tomcat 7.0+, Oracle WebLogic 12+, IBM WebSphere Application Server 8.0+, Oracle Glassfish 3.0+, JBoss AS 6.0+, Jetty 8.0+ and probably many others.

WHO WE ARE

Addicticks specialize in software for market data systems. Our products help financial institutions leverage their investment in existing market data infrastructure. We aim to do one thing but do it well. We believe in the power of well-designed, well-functioning, well-supported and well-documented software products that doesn't require you to buy expensive professional services afterwards. We embed our deep domain knowledge in our products for the benefit of our customers.

For more information please contact us at sales@addicticks.com.

www.addicticks.com