LSEG Overview of low latency solutions

STAC Summit

Speaker:

Calum Mitchell: Low Latency Solution Consultant

4th May 2023



LSEG Data & Analytics



Capital Markets

Post Trade

London Stock Exchange Group (LSEG) <u>acquired MayStreet</u>, a leading market data solutions provider in May 2022, now known as Low Latency Group.

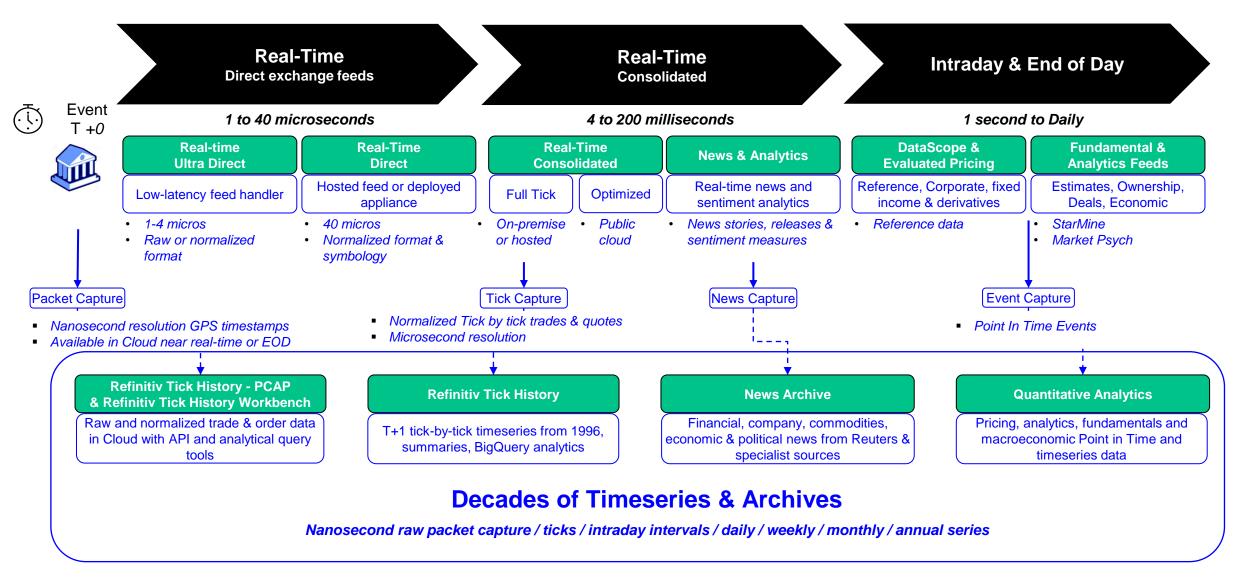
The MayStreet acquisition significantly expanded LSEGs low latency and historical data offerings.

Customers can now benefit from a best-of-breed solution leveraging LSEGs global presence, local expertise and vast market coverage.



Not STAC Benchmarks

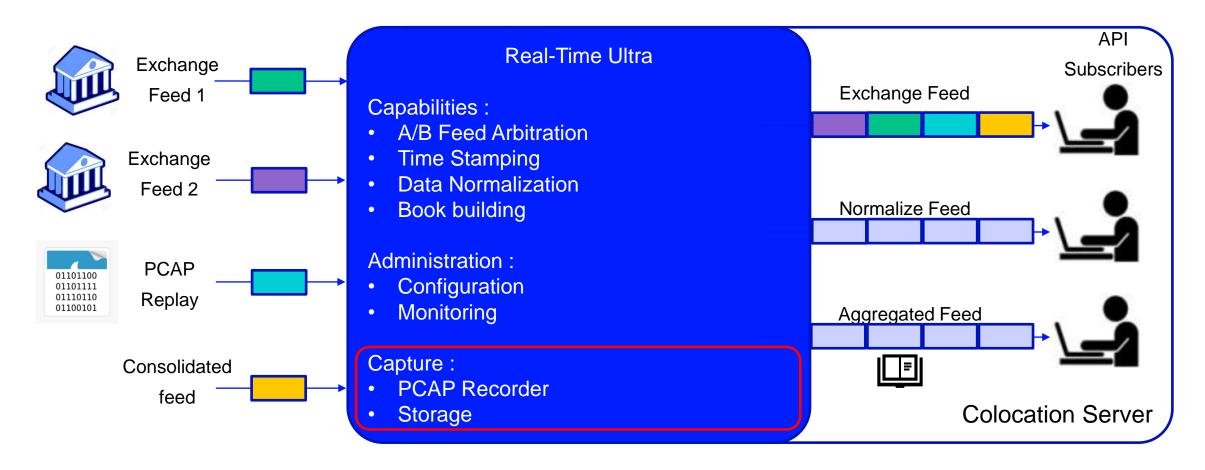
LSEG Latency spectrum





Real Time Ultra Feed Handlers

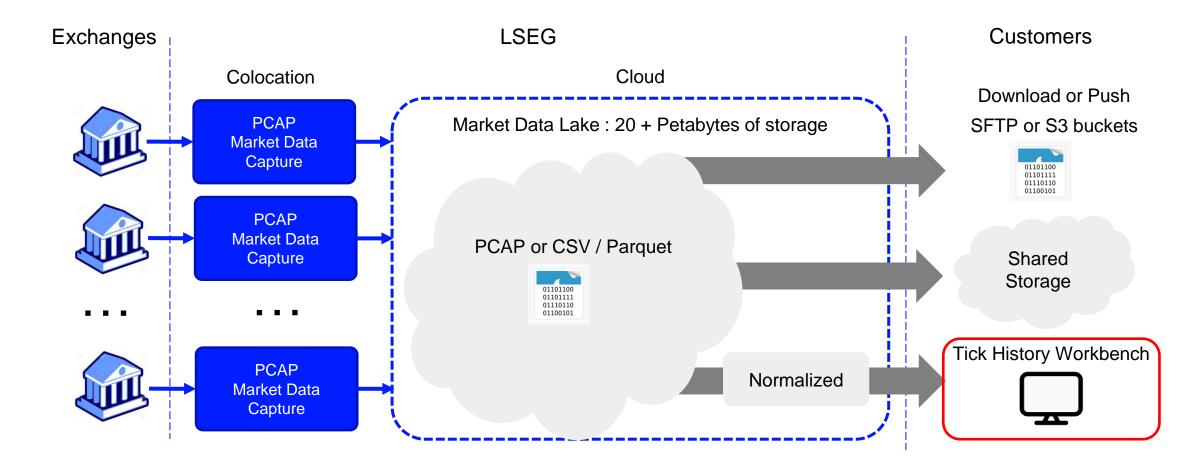
Lowest latency software feed handler in the industry (single digit)





PCAP Distribution and Analytics

Reduce the total cost of ownership to store market data PCAP





Tick History Workbench

In the cloud, analytics development environment, powered by historical market data.

Core:

 Direct Access to LSEG datasets using Python and SQL in an interactive IDE.

Performance:

Achieve performance objectives with optimized cluster parallelization.

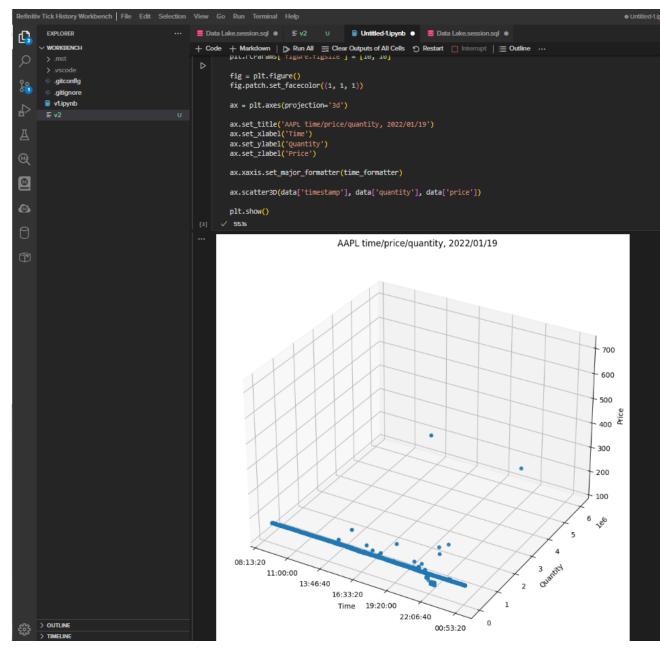
Time to Market:

 Same normalization for research and production : Ultra and Workbench.

Flexible:

- Python / Jupyter notebooks.
- GitHub compatible.
- Other data source compatible.





Summary:

- Low Latency Software Feed Handlers
- Raw PCAP, normalized Data
- Cloud based development Environment

Questions?

