

SIMULATIONS

Build and Test your Algos.

We provide a simulation environment to replay recorded market data and simulate order behavior. Several different order types can be simulated and emitted via our FIX interface.

Replay

Replay and parse recorded market data files in PCAP format using our feed handler library to recreate the order event sequence as it was in real time.

Exchange Simulator

The Exchange Simulator provides a testing environment to view order book behavior. Simulated orders can be emitted in either FIX 4.2 or FIX 5.0 protocol.



Pull from Recorded Market Data

Data from previously recorded events is used to run a trade simulation.



Run Exchange Simulation

The exchange simulation is run with Code Willing's Order Management System.



Return Simulation Results

Results from the Exchange Simulation is returned to the user to make important trade decisions.

Events from
Recorded Data

Exchange
Simulator

FIX Order Entry