

SSE Quotes Fast Decoding System

INTRODUCTION

交易所行情解析是量化高频交易的核心模块之一，占据整个交易系统相当的权重

FPGA做行情解码，相比传统网卡与软件解析，有数量级上的延时减小

Exchange market analysis is one of the core modules for quantifying high-frequency trading, occupying considerable weight in the entire trading system

FPGA decodes the market. Compared with traditional network cards and software analysis, the delay is reduced by an order of magnitude.

KEY BENEFITS

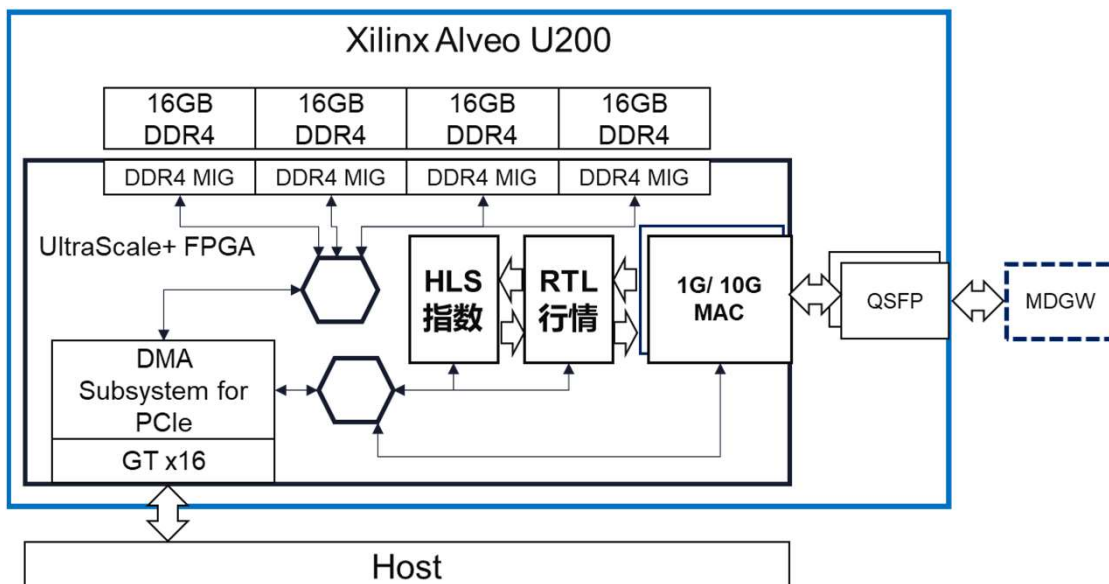
- 上证行情解码延时150ns
- 用户自定义输出格式HLS开源
- 用户自定义指数计算功能
- SSE market decoding delay 150ns
- User-defined output format HLS open source
- User-defined index calculation function

SOLUTION BRIEF



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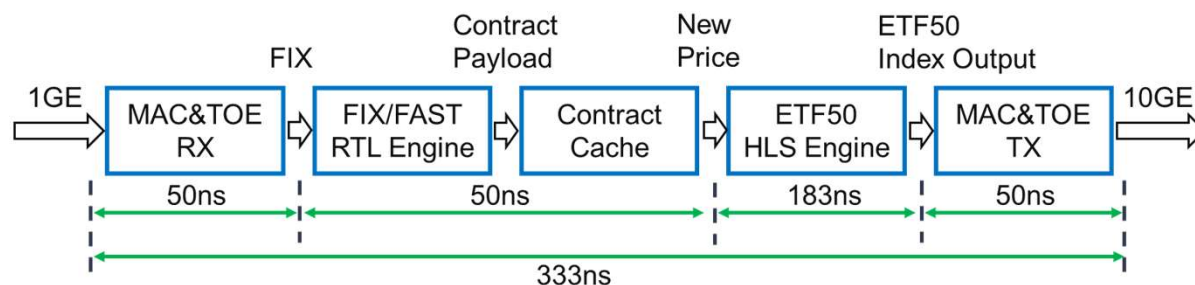
SOLUTION OVERVIEW



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SOLUTION DETAILS

- 高速MAC&TOE模块
- FIX协议解码(RTL)
- FAST协议解码(RTL)
- 用户自定义输出格式(HLS)
- 用户自定义指数计算(HLS)
- High-speed MAC & TOE module
- FIX protocol decoding (RTL)
- FAST protocol decoding (RTL)
- User-defined output format (HLS)
- User-defined index calculation (HLS)



RESULTS

业界领先的150ns行情穿透延时

Industry-leading 150ns market penetration delay

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