

Volatility Server Installation and Configuration

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Introduction

The Volatility Server solution is an out-of-the-box volatility ticker-plant that provides access to intraday equities, futures and options market quotes, fundamental data and derivatives such as implied volatilities, Greeks, our Implied Volatility Index, Implied volatility surface, Historical Volatilities for the entire US market.

Our Volatility Server does not require any additional market feed from a third party data vendor and does not require a complex IT infrastructure. The server receives datafeed from IVolatility.com's master ticker-plant, and the local server can be used to re-distribute the data within an organization (in a controlled environment). See below a typical Volatility Server network setup environment.

Volatility Server can support virtually an unlimited number of local clients. The client software is using IVolatility.com SDK which provides industry standard ActiveX / COM objects model for easy integration into a Visual Basic, Visual C++ or .Net application. The SDK also includes a DDE server so a client can have access to the continuously updating market data within Microsoft Excel (a set of sample applications is provided for a quick start).



Volatility Server network setup environment





Installation Requirements

Hardware requirements

- Intel CPU 1 GHz or greater
- 1 GB RAM or greater
- 100Mb Ethernet Adapter or greater (depends on the number of clients connected to Volatility Server)

Network requirements

Volatility Server should be able to establish a direct TCP connection to port 443 of RTVolatility.IVolatility.com. Minimum T1 line is required for a full U.S. options coverage.

Software requirements

Windows 2000 Server with Service Pack 4 or Windows 2003 Server





Installing and configuring Volatility Server

Obtaining Server Certificate

Volatility Server uses a secured data channel to receive the data and requires a Server Certificate upon installation. You will receive a Server Certificate from IVolatility.com and you store it locally on your Volatility Server computer. Never give out this file to anybody else.

Installing the server

When installing the server you should specify a path to the Server Certificate file.

Setup	×
Select certificate file location Certificate file	S
Select certificate file location, then click Nex	xt.
Certificate file:	
c:\MyCerts\client.pem	B <u>r</u> owse
	< <u>B</u> ack <u>N</u> ext > Cancel

Configuring Volatility Server

After installing the Volatility Server you should configure it for proper operations. All system components are installed into the directory you specified during the installation. There is a server configuration file VolatilityServer.ini in the server directory. Please revise all sections of this file.

Sample configuration file:

[Main]

ServerName=rtvolatility.ivolatility.com Port=443 ObjectName=IVDataBroker SessionsDir = sessions

ServerTimeout = 300000





PullTimeout = 30000 AccessPoint=IVEnterpriseServer AccessMethod=PULL LogLevel=1

#[Realtime]

#Username=<login for real-time data account> #Password=<password for real-time data account >

[Delayed]

Username=<login for delayed data account> Password=<password for delayed data account >

[SSL] SSL_Server_Mode=1 SSL_Client_Mode=0 CertificateFile = <Your certificate file path> RootCertificateFile = root.pem

[ORB]

ORBendPoint=giop:tcp:<your server name>:<your server port>

Please make sure [Realtime] **or** [Delayed] section is commented out and have correct username and password specified (you should receive these prior to the installation). You should use a dedicated 'server' account provided by IVolatility.com. Do not use this account for local clients connected to this server!

[SSL] section should contain a valid path to server Certificate file (parameter [CertificateFile]).

[ORB] section configures your Volatility Server as a local distribution server for local clients' access. You should specify your server **Fully Qualified Domain Name (FQDN)** and port number the Server will be listen on (please make sure this port is not used by any other service running in this computer). The server FQDN and the port are the only parameters you need to specify when installing local clients.

Starting Volatility Server

Just run the IVDataEnterpiseServer.exe executable. Alternatively you can configure the server as a Windows NT service (see below).

Configuring Volatility Server as a Windows Service

IV Enterprise Server is a console application and you can easily install it as Windows NT service using SRVANY.EXE and INSTSRV.EXE utilities, part of Windows NT Resource Kit. For more information please read: <u>http://support.microsoft.com/kb/q137890/</u>.

Installing Volatility Server clients software

Installation

Installing the Volatility Server local client software package is pretty straightforward – you just need to specify your local Volatility Server Fully Qualified Domain name and the port your local server is listening on (see above Volatility Server configuration)





Setup	×
You need to specify Data Provider Server name	G-
Please specify Data Provider Server name, then click Next.	
Server Name:	
<enter host="" name=""></enter>	
Server Port:	
443	
Access point:	
IVEnterpriseServer	
< <u>B</u> ack <u>N</u> ext > (Cancel

Fill this information accurately and complete the installation process.

