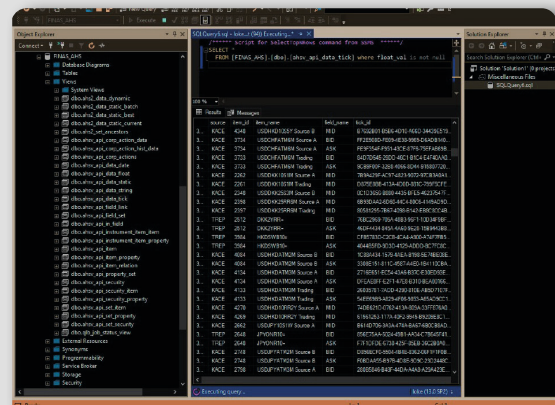


Quantitative analysis, trading, and risk management typically require large amounts of time-series data. Whether the data is used for automatic pricing in legacy systems or for generating trading propositions in desktop applications, the need for quality-assured and coherent data is the same.

What makes AHS unique

The AHS is designed to be independent of the chosen database solution. No expensive new software or hardware is necessary. Any applications based on in-house databases can still be used.

Substantial cost savings can be achieved by reduced maintenance and educational efforts when using familiar technology. Financial data can be stored on all ODBC compliant relational databases. Data can also be formatted to fit and store in specialist database technologies.



Questions?
sales@algorithmica.com

Algorithmica History Server

System overview

Thanks to the fact that AHS is built around continuous monitoring of live feeds, it is not as sensitive to disturbances as common snap-shot applications. Complete support for file or streaming based financial data is also included in the platform.

Instruments can be entered either by their specific id or as a part of a complete chain of instruments. Entering data using templates is another convenient feature of the Algorithmica History Server.

By running the process "backwards" and contribute data from internal pricing systems back into the real-time feed network, the Algorithmica History Server may very well be used as a realtime pricing engine.



Detection of corrupt data

Using standardized or custom filters, AHS can significantly speed up the time-consuming task of cleaning and verifying incoming real-time data.

Using the graphical visualization component, the operator can scan large amounts of time-series data in minutes. Data that can be mapped onto curves is also presented in curve format. Any changes to the historical data are recorded, thus enabling a complete audit trail. This is an important feature for data used in pricing systems or other systems with high demands for data integrity.

General Features

SAMPLING OF DATA

Storage frequencies can be configured for single instruments and for complete markets. Typical storage frequencies used when working with a real-time feed include:

- tick by tick
- multiple of minutes
- multiple of hours
- single or multiple time of day

When entering instruments into the system, desired filter rules can be applied. Typical filters include:

- data spikes filter
- zero value filter
- relative difference filter
- stale data filter
- median filter

More advanced filters can easily be added, such as:

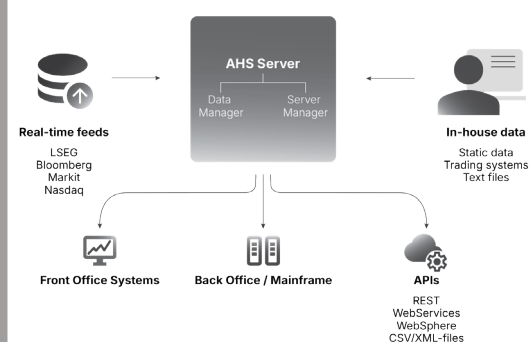
- yield-to-price conversion
- implicit volatility conversion
- calculated proxy replacement

SUPPORTED FEEDS

The AHS server can capture real-time data from most data vendors and handle several sources simultaneously.

Currently supported feeds include:

- Bloomberg B-pipe, Server-API, Data License
- IHS Markit
- LSEG RFA feed and Data Scope
- MSCI
- Moody's
- Millstream
- Nasdaq
- and many more...



The Algorithmica History Server is available for Microsoft Windows Server