

FAME 10

Perform more powerful and intuitive tick and historical data analysis with Fame 10

Financial services firms need to deal with more content than ever if they wish to identify new trading patterns and opportunities and to mitigate risk in an increasingly volatile environment. With the rise in algorithmic trading, firms are also being driven to test trading strategies in an intraday environment, in order to capture more opportunities and to extend current trading strategies beyond end-of-day.

For more than 20 years, Fame has provided a robust set of content and infrastructure components for data management, processing and analysis. Now Fame 10 has combined tick data with historical data to empower traders, economists, statisticians, researchers, valuation experts and application developers to find new insights and opportunities by analyzing time-oriented data and statistics.

Fame 10 is a milestone for enabling new types of queries and analysis. It gives users additional flexibility and power with the introduction of new millisecond and pattern frequencies, enhanced data object names and meta descriptions, and expanded database size.

New millisecond and pattern frequencies

Financial services firms use Fame to analyze and predict trends based on prior patterns of events. Fame helps users create comprehensive valuation models by providing the data needed to properly analyze companies, sectors and economic environments, helping their firms position themselves more effectively as new opportunities arise.

However, customers who want to analyze and extend existing valuation and trading strategies need to extend their models to consider intra-day events and movements. Fame 10 lets them do that by providing frequencies down to the millisecond – without affecting performance. This gives users the ability to store and analyze and backtest models that include tick data. The tick-level data can be used for creating valuation models for trading strategies and leveraging upside and downside movements throughout the day.

With the addition of millisecondly frequency, Fame 10 can also play an important part in a firm's low latency strategy by providing the ability to interface with real-time trading applications and create models, run simulations and then refine the models.

In addition, firms that use Fame to store data that feeds risk applications can use Fame to deliver intraday snapshots of various types of content.

Fame 10 also provides user-defined calendar pattern frequencies, which helps users define more detailed patterns and optimize the allocation of storage for the desired data. For example, customers can use day-based pattern frequencies for countries that observe weekends other than Saturday and Sunday. Or they can use intraday weekly pattern frequencies to record a time series that is observed only during certain hours and days – for example, the hours that an exchange is open.

Enhanced data descriptions

With Fame 10, customers can also give more descriptive object names and descriptions, because the character limit has increased from 64 characters to 242. As a result, users can perform more detailed and intuitive queries without affecting performance.

By applying metadata to the firm's content, Fame 10 expands the number of user-defined attributes and provides greater flexibility in database size and in the overall database and object design.

Expanded database size

Today, customers need to logically sub-divide their databases, whether by country or region or along other lines. The increased database size in Fame 10 – from 64 GB to 256 GB – enables firms to do this, as well as to have more data in the database before they have to create logical groupings.

The increased database size also supports faster writing and data loading, as well as more scalability in terms of the volume of data that can be managed in each database. In addition, an expansion of the Fame cache provides improved speed and throughput for very large objects, such as every tick traded for a given security over multiple years.

Fame 10 utilizes memory mapping of databases to provide high performance object retrieval for scripts and programs where performance is critical. Fame's 64-bit

support ensures top performance for time-based data and statistics, while its script debuggers provide unique insights from complex queries that often otherwise come only from trial and error or prototyping.

KEY ADVANTAGES OF FAME 10:

- Helps customers find trading opportunities throughout the day
- Offers more flexible and powerful tools for analyzing, querying and storing data, including for performance-critical applications
- Supports low latency as well as risk management strategies by providing intraday snapshots of data

- Makes it easier to describe data by supporting more intuitive data queries
- Provides greater scalability and increases speed and throughput for very large objects

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