

FAME FOR ALTERNATIVE INVESTMENT MANAGEMENT

A database designed for economic time series analysis

Quantitative hedge funds and asset managers require decision support solutions that can analyze their advanced models. However, "off-the-shelf" tools rarely support such high level analysis and usually not designed for financial institutions and the specific characteristics of financial data. The alternative – to build your own – is expensive and time consuming.

Fame bridges the gap. Fame Software combines a database environment with the delivery of industry standard data sources. The software environment is designed from the ground up to manage and manipulate time series data and is ideal for quantitative hedge funds and asset managers.

Fame provides not only the required analytics power but also the flexibility to define and implement your quantitative strategy with ease. For example, there are no black-box models or proprietary formulas. Fame puts the user in the driving seat and helps them to define and extend their own strategies.

This flexibility also extends to the development environment. Generic industry tools like SQL can often be a challenging environment for developing financial models, and C/C++ is a daunting alternative. Fame 4GL offers another option: a time intelligent analytic language that allows users to rapidly prototype and develop their models, backtest their strategies, and generate performance data quickly and effectively.

Fame 4GL is a flexible prototyping and development environment that understands time and analytics in a different way from SQL. For instance, users can backtest models to provide the track record and performance data that is required to support business strategy. They can then deploy the model in a live environment that is capable of executing the model in minutes and hours, rather than hours and days.

Deep experience in time series data

Fame Software has been an industry leading solution for managing large volumes of time series data for over 20 years. With an built-in understanding of time, calendars and frequencies, Fame is an efficient analytic environment for storing and manipulating decision support data.

Fame hosts and maintains an array of commonly used third-party data, including equity pricing data from FT Interactive Data and I/B/E/S estimates and Worldscope fundamentals. Fame can deliver these to the firm's server or host them, enabling users to take only the data they need for their models.

Fame also includes generic data loading tools to allow users to import their own sources of data into their Fame database.

Similarly, Fame's analytical environment can be expanded through interfaces to S-Plus, Matlab and other third-party statistical and mathematical software. The Fame C++ Toolkit allows users to add their own C/C++ routines, and the Fame Java Toolkit supports Java-based analytics.

Fame's capabilities are available through many industry-standard interfaces, allowing users to connect to individuals and systems throughout a larger organization. The Fame Desktop for MS Excel Add-in supports Microsoft® Excel with an intuitive data navigation and export tool, while ODBC/JDBC and Web services are all supported by Fame's development environment.

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Please contact your sales representative at +1-800-825-2518 or visit us at www.sungard.com/fame.