

Velocity for Fixed Income

Firms trading Fixed Income face numerous challenges which differ from most asset classes. They must accommodate more sophisticated multi-asset class macro and micro modelling, pre and post trade analysis and algorithmic trading strategy development. In order to meet these requirements, it is imperative that organizations possess the ability to capture multiple real-time market data feeds (vendor provided and proprietary), import reference data from each asset class, and then calculate, save and publish custom analytics based on both real-time and historical data.

The increase in electronic trading of Fixed Income instruments has created a new set of issues for capturing, analyzing and storing an increasing amount of data:

- Firms must capture data on a broader set of instruments
- There is a growing demand for prices and evaluations for asset backed securities, structured products and derivatives
- More extensive reference and market data is required for each asset class
- Firms need to possess the ability to access years of historical data for back testing and strategy development
- Companies are now using more data for a wider scope of trading strategies in an effort to achieve better risk adjusted returns than any one asset class is able to yield
- There is an increased demand for user flexibility for data elements which lack standardized identifiers

Leveraging Vhayu's patented architecture to simultaneously capture, analyze and store each tick, Velocity for Fixed Income is the only tick capture engine designed specifically for financial market data.

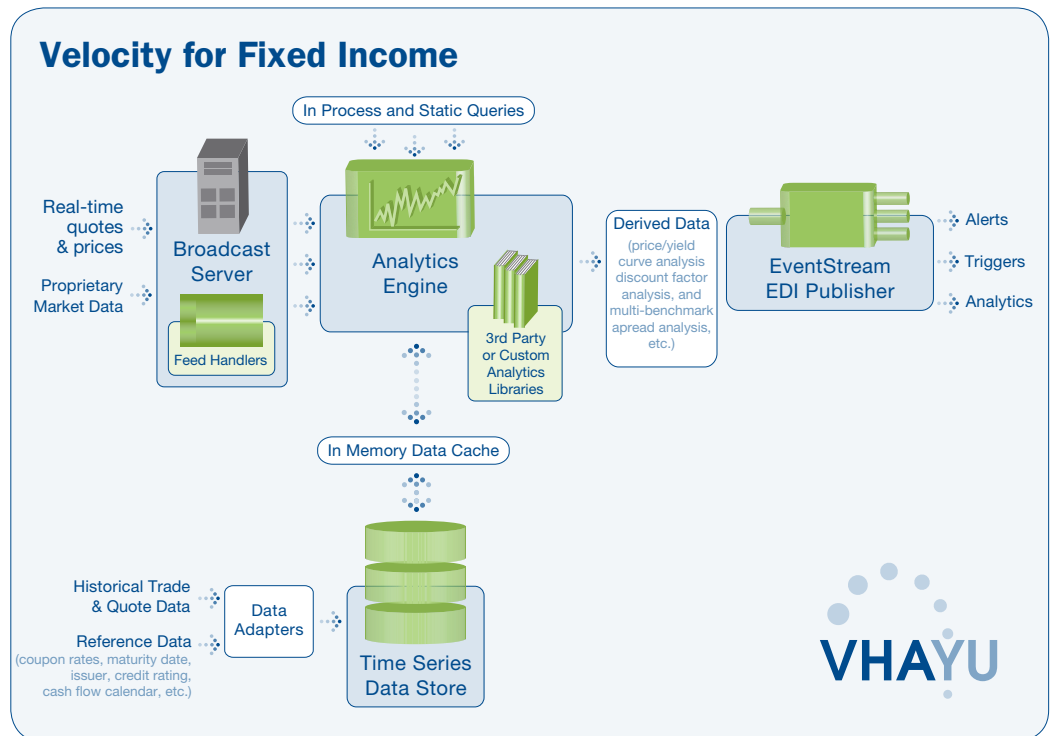
Features

- **Homogeneous data capture**
Provides single format for vendor provided, OTC and proprietary data
- **Customized records**
Allows users to define field definitions for any type of data
- **Feed handlers**
Choice of aggregated vendor feed handlers or SDK for custom development
- **Reference data loader**
Capture and store data which categorizes each issue (ie; coupon rates, maturity date, issuer, credit rating, cash flow calendar, etc.)
- **Integrated analytic libraries**
Calculates 3rd party or custom analytics within the engine for faster performance (price/yield curve analysis, discount factor analysis, multi-benchmark spread analysis, etc.)
- **APIs for MATLAB, S-Plus & Excel**
Runs seamlessly with existing applications
- **SQL access**
Enable easier integration of applications and databases in the enterprise with SQL access to data via ODBC / JDBC
- **Bulk data loader**
Upload massive amounts of data for system priming and day-to-day refresh quickly and easily
- **Velocity XLStream™**
Connect spreadsheets to Vhayu Velocity with an easy-to-use plug-in for Microsoft Excel

Velocity for Fixed Income

As trade volumes and security issuance in FI instruments explode, the ability to capture, analyze and store non-equity asset class time series market data has become a prerequisite to effective operations. Velocity for Fixed Income is a powerful tool for firms needing to immediately calculate, archive and publish analytics derived from price/yield curve analysis, discount factor analysis and multi-benchmark spread analysis.

Vhayu has developed the world's first tick processing & persistence engine specifically for Fixed Income data. Velocity for Fixed Income supports all aspects of data management for bonds, futures, swaps, FX and synthetics, all from a single platform.



Founded in 1998 by former Intel executives, Vhayu Technologies is a provider of real-time software that enables financial institutions to capture, analyze and store enormous amounts of streaming and historical data.

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