

Velocity for Quantitative Research

Velocity for Quantitative Research:

- Captures real time data and feeds it directly into the Velocity analytics engine
- A cost-effective solution that can be deployed on a single desktop or as part of a multi-server enterprise platform
- A user-friendly solution that includes user-friendly data browser and bulk data loader
- Incorporates popular open source tools for maximum flexibility
- Designed for effective back testing and strategy development
- Equipped with Time Series language via R interface for Microsoft® Windows

A single solution to capture real-time data and analyze up to 20 years of tick histories

Quantitative researchers don't want to handle market data – they want to analyse it. But, as data volumes continue to increase, quantitative researchers are finding it harder to access the tick-level data they need. Existing relational databases can no longer cope with today's data volumes and researchers need ever more sophisticated upload and filtering capabilities. But many firms find that the features they need can only be obtained by sacrificing cost-efficiency and ease of use.

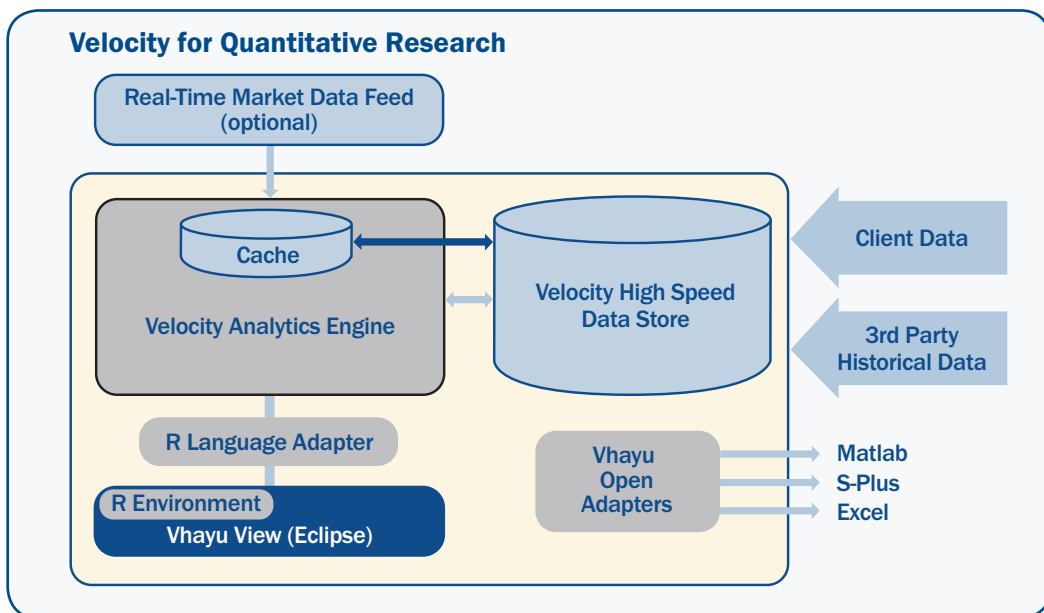
Many products that manage and filter data require the use of complex proprietary languages. This creates a need for developer training, the development of new, dedicated script libraries. Firms also find themselves forced to invest in expensive statistical software to help them make use of the raw data.

Velocity for Quantitative Research

Velocity for Quantitative Research offers the best of both worlds. It has been developed to help researchers access large volumes of real-time data using familiar tools. Unlike many similar technologies which require an investment in costly statistical software licences and proprietary languages, Velocity analytics engine is rooted in the industry standard R language. This open source approach gives firms greater flexibility and control over the technology they use.

As well as helping quant researchers manage large data volumes without having to give up familiar tools, Velocity eliminates the need for data translation. This reduces the time it takes to develop strategies and deliver them to market.

A cost effective solution, Velocity for Quantitative Research only requires one server and can be deployed on a single desktop. As well as saving money on software licences and proprietary language, the solution also helps customers build in their investment by using existing programming skills and script libraries instead of having to rewrite code into a new, proprietary format.



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Benefits

Using Velocity for Quantitative Research you can:

- **Reduce costs** – Velocity for Quantitative Research can be operational - and ready to deliver ROI – in minutes. Researchers use familiar tools, eliminating the time and cost of learning a new language. And, because it runs on a single server, it immediately reduces total cost of ownership.
- **Achieve rapid time to market** – With Velocity for Quantitative Research, there is no need to translate data into proprietary format. This helps researchers develop strategies more quickly, reducing time to market.
- **Simplify data loading** – Users can load data in bulk via a simple user interface.
- **Improve data maintenance** – Velocity for Quantitative Research automatically installs all the scripts required for nightly processing without the need for user intervention. Users can also correct individual ticks and reload data portions quickly and easily.
- **Reduce administrative load** – Eliminates complex data handling processes, helping researchers to upload data quickly and easily with a user interface and familiar tools.
- **Maintain technology flexibility** – Velocity for Quantitative Research is open and connects with all statistical analysis packages. The Velocity Analytics Engine is tightly integrated with the industry standard R package. Out-of-the-box adapters for Matlab, S-Plus and Excel are also included.

Features

Velocity for Quantitative Research includes the following key features:

- **Real time data** – Velocity for Quantitative Research feeds real time feed data into the analytic engine intra day. This gives researchers access to real time data that can be compared against historical data for a rapid response to changing market dynamics.
- **Bulk data loader** – Users can upload data for system priming and day-to-day refresh quickly and easily with Vhayu's Eclipse-based View application. Data can be uploaded in new formats without the need for a system restart.
- **Data cleansing** – Users can cleanse data from all sources using a range of filters. This makes it easier to reduce spread series, eliminate erroneous ticks and remove duplicates.
- **Backtesting and data replay** – Researchers can carry out systemic backtesting on daily price charts and tick by tick data. Users can also test out real time trading strategies by replaying portions of historic market data at specified fractions of the original rate and then re-inject into the system in real time to test out models or analyze the data for correlations.
- **SQL access** – With SQL access to data via ODBC / JDBC, users can more easily integrate Velocity for Quantitative Research with applications and databases in the enterprise.

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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