



Informix[®]

FINANCE FOUNDATION

For Capital Markets

Real Information Real Performance Real-Time



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The latest trend among quantitative analysts is to move on from analysing data on a daily basis towards a more dynamic analysis of tick data. The increased competitiveness of today's trading environments is leaving companies with two possible outcomes: either get bogged down in the detail or thrive on it.

However, managing time series data has posed a

unique problem to financial technologists. A data set containing ten years of tick history for global equities is far too large to move around a network and analyse on a workstation (files can easily be around one terabyte in size). While others look to fat client solutions, Informix realize that a server-centric model enables powerful analytical tools to work concurrently on historical and real-time tick data.

In most types of database software, storing different types of market data, such as time series price data and textual data, presents fundamental difficulties. These result in very inefficient storage, limited growth ability and poor query response times. Informix Dynamic Server object relational technology combined with Informix's DataBlade extensibility eliminates these restrictions.

Benefits

- **Speed:** The server-centric model is anywhere from 20 times to 2,500 times faster than a relational database when dealing with very large data sets
- **Volume:** Can load over 25,000 stock trades per second, while simultaneously running queries, where other relational databases would typically only be able to handle hundreds of trades per second
- **Accuracy:** Highly performant tools cut through irrelevant detail and deliver precise and accurate information
- **Efficiency:** Storing data in a time series may reduce a data set to around 1/2 of its original size, storing it contiguously on disk for fast access by the server



THE BUSINESS BENEFITS

Today's technological advances have increased the pressures on businesses to stay ahead of the competition. Nowhere is this more true than in the world's capital markets. Any slight advantage in information provision means earlier and more accurate decisions, which means more profitable trading and more creative investment offerings to retail clients. All these benefits can make a huge difference to the bottom line.

Typically, a 'Quant' is processing data one thousand times faster than he or she could otherwise achieve, and this means that analysis is being done within the industry standard definition of 'real-time'. In finance houses, this means that the types of analysis that used to be on desks the next morning are now appearing instantly.

Is Finance Foundation for Capital Markets for you?

1. Quantitative Analyst

- Collect, store and analyse tick data in real-time
- Real-time and historical data available for query and analysis in the same database

2. Risk Manager

- Perform VWAP in real-time
- Central repository of all data and analysis

3. IT Manager

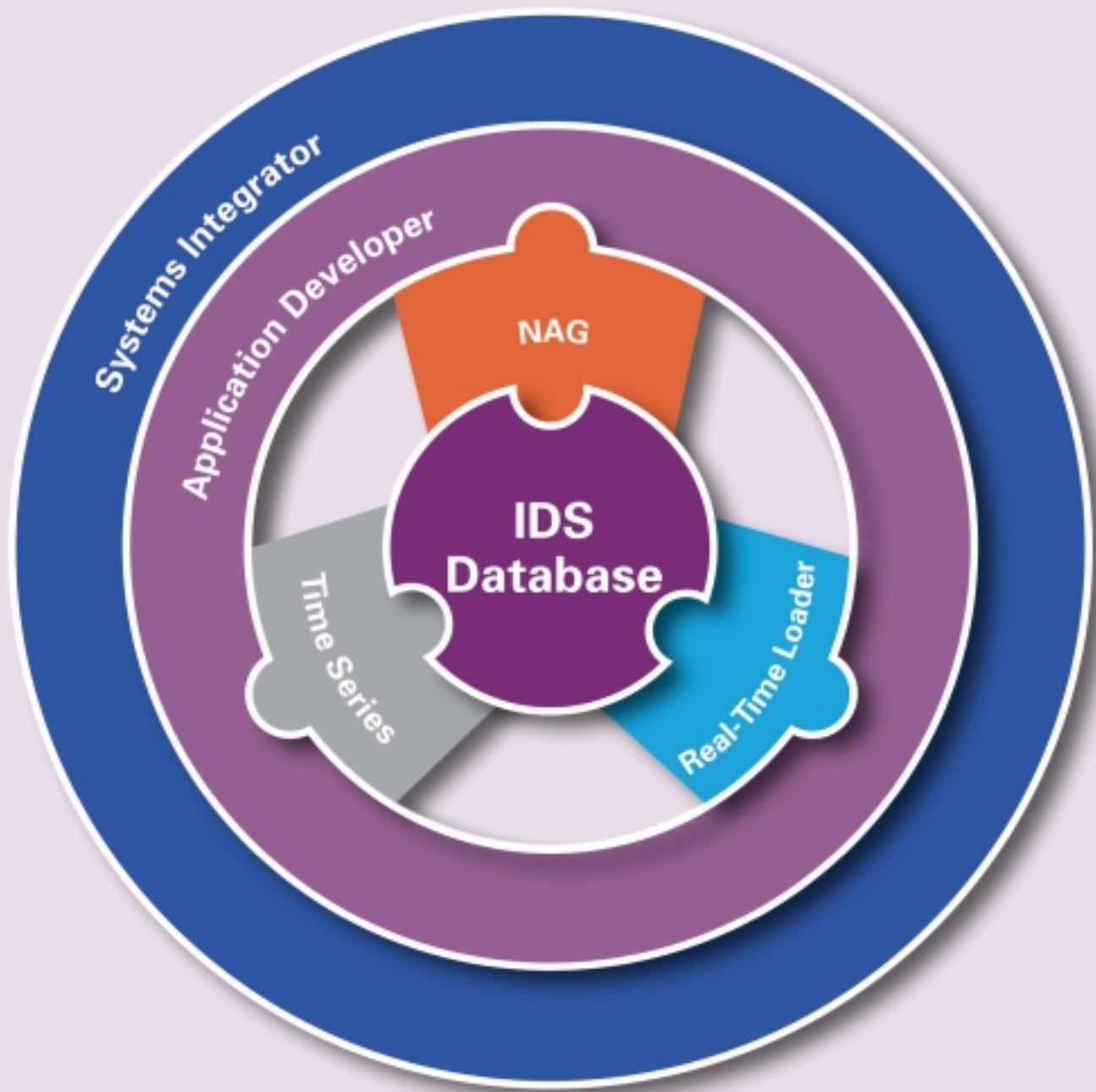
- Develop tick-data systems using bench-tested components from industry leaders
- Hold all data on a central repository for normal relational text or other rich data type

4. Market Managers

- Manage real-time and historical systems on a standard database
- Deliver consistent analysis to traders through standard secure internets



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IDS

Informix Dynamic Server - scalable ORDBMS combines proven relational database engine with advanced extensibility.

NAG

NAG DataBlade - allows powerful analytical algorithms from The Numerical Algorithms Group to operate directly on the data in the database engine.

Time Series

Time Series DataBlade - allows time series data to be managed in its native format by the database, dramatically reducing the data storage space required and accelerating the data retrieval.

Real-Time Loader

Real-Time Data Loader - uses Informix's unique shared memory capability to capture huge quantities of real-time data and to make it available to SQL queries, concurrently with historic data held in the main database.

A background image showing a close-up of a person's hands. One hand is holding a black pen with a gold tip, and the other is holding a white document. The image is slightly blurred and has a circular vignette effect.

INFORMIX PARTNERSHIPS

Market Information Services Ltd, (MIS)

“Informix Dynamic Server technology is superior to all competitors and delivers the most reliable and advanced platform for our financial sector customer base. With its open, object-relational architecture, it allows us to keep all data types in one database. It handles price, text, graphic, multimedia, relational and static data, providing the perfect infrastructure for leveraging the full range of market information, not just time series price data. Now we can analyse and collate information faster and more accurately than ever before. No other database technology in the world can do that.”

Ian Hillier-Brook, Managing Director of MIS

MIS, the London and New York-based supplier of advanced market information solutions for financial institutions and other trading organisations. (www.marketinfoserv.com)

Numerical Algorithms Group Ltd, (NAG)

“When Informix developed this elegant way to handle time series data, it was only natural that we should pair up with the world’s expert in numerical calculations and include their routines in our software. NAG routines provide an incomparably powerful toolset to anyone wanting to do a statistical analysis rather than a relational analysis.”

Terry Ralph, Executive Director, Database Business Development, of Informix

NAG, the highly regarded developer of software to solve complex mathematical problems. Offices in the UK, USA, France, Germany and Japan. (www.nag.co.uk)



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