



## RTView™ for Sybase® RAP – The Trading Edition™

In today's rapidly moving financial services industry, capital market firms face increasing pressure to make faster, smarter and safer trading decisions while simultaneously dealing with the exponential growth in both market data volume and velocity. Quantitative analysts need to quickly identify market opportunities while risk managers must measure risk in real time, placing great pressure on trading systems to help them make instantaneous – and correct – decisions. As a result, capital market firms are demanding solutions that deliver interactive visibility for both massive amounts of historical data and streaming real-time market and risk data, all in a single view.

### Timing and Visibility Are Key

The integration of SL's flagship product, RTView™, a comprehensive business activity monitoring (BAM) platform, and Sybase® RAP – The Trading Edition™, a powerful, flexible market analytics platform for capital markets, provides a single-pane-of-glass view into massive amounts of historical trade and risk data from RAP, as well as real-time data feeds and



The Aggregate Closing Price display enables Quantitative Analysts to compare real-time market data in context with historical trends.

complex event processing (CEP) streams. This unique and completely customizable BAM solution provides quantitative analysts and risk managers with previously unachievable operational visibility.

RTView enables the easy creation and deployment of highly customizable dashboards, alerts, and reports based on both real-time and historical data from virtually any data source. Sybase RAP – The Trading Edition enables better trading and portfolio decisions with less risk through timelier, more comprehensive market insight.

The integrated solution enables the development of custom applications that can provide:

- Support for real-time capture and storage of market data enabling:
  - Model development and execution in minutes vs. hours
  - Back-testing of algorithms against years of detailed market data
- Support for pre-trade analytics including:
  - Pricing and order generation
  - Order book aggregation
  - Liquidity monitoring
- Support for post-execution information flow to:
  - Evaluate efficacy of trading strategies
  - Monitor P&L and risk at the trade-book and portfolio level

### EXECUTIVE SUMMARY

#### Why RTView for Sybase RAP – The Trading Edition?

- Integrated solution that offers unique and customizable visibility into real-time and historical trading data for the financial services industry.
- Single platform combining low-latency response times and fast access to massive historical data stores, and integrated with a BAM platform that provides instinctive context to the data.
- Ability to deal with exponential growth in both market data volume and velocity.
- Real-time risk management via an interactive dashboard interface to allow sophisticated risk analysis pre- or post-trade.
- Ability for quantitative analysts to identify and develop more refined algorithms.
- Confidence in choosing a reliable, tested visibility solution.



### Benefits for Quantitative Analysts

Quantitative Analysts can leverage very high-speed analysis and visualization of up to a year of historical market data to identify and develop more refined algorithms. For example, the Aggregated Closing Price dashboard enables them to compare time-critical market data in context with historical trends so they can predict price movements and jump on associated opportunities.

The Stock Data – Historical Chart shows raw tick data coming from RAP, enabling quantitative analysts to see how a particular stock has performed over a defined time interval. They can parameterize the display by selecting from different stock symbols, time ranges, intervals, chart type and moving average period.

### Benefits for Traders and Trade Analysts

For traders and trade analysts, the Currency Exchange Rates dashboard presents both real-time and historical data for multiple currency tickers. Real-time data comes from a CEP engine such as StreamBase, Aleri, or Coral8, with deep historical data from Sybase RAP. The use of spark charts graphically shows 2- or 5-minute trends, but is completely user-configurable.

The Trade Summary display shows a breakdown of different equity classes, sources and buy/sell volumes. RTView performs the breakdown and aggregation against trade metrics, number of trades, latencies, and source of trades, with data stored in RAP. It can also show trade/operations statistics to provide a snapshot of how well trading applications are performing.

Another display shows the Volume-Weighted Average Price of a security. This display takes into account only trades from a specified time period and enables traders to make trade decisions instantaneously.

### Benefits for Risk Managers

Risk Managers benefit from real-time visibility via an interactive dashboard interface to allow sophisticated risk analysis pre- or post-trade. For example, the Moving Average Rainbow dashboard gives risk managers the ability to compare several market activity trends simultaneously so they can more accurately predict risk exposure and perform better risk analysis. The display shows 20 color-coded moving averages across a one-year time interval.



This Moving Average Rainbow dashboard gives risk managers the ability to compare 20 color-coded market activity trends simultaneously.

The custom 3D surface chart of the Portfolio Risk Analysis display can depict either portfolio risk or valuation against two other dimensions such as time, portfolio composition, or interest rate.

*The combination of real-time BAM, ultra low-latency response times, and lightning-fast access to massive data stores enables Quantitative Analysts, Traders, and Risk Managers to create the best trading strategies and react faster, smarter, and with less risk than their competition.*

*For more information regarding RTView for Sybase RAP – The Trading Edition, or SL’s BAM solutions, please visit [www.sl.com](http://www.sl.com).*

