

THOMSON REUTERS ADVANCED TRANSFORMATION SYSTEM (ATS)

REAL-TIME PRICING, ANALYTICS AND DATA MANAGEMENT

MARKET VIEW

The complexity of modern trading architectures has increased over the years, with more real-time data sources to aggregate, validate and process – placing the onus on real-time data management systems to ensure the accuracy and reliability of information delivery. At the same time, effective use of proprietary data has proven to be the key to driving successful trading operations through differentiated pricing and risk models.

SOLUTION

Thomson Reuters Advanced Transformation System (ATS) is a real-time calculation engine that allows users to manage multiple real-time and static inputs, overlay data management and validation rules, create proprietary pricing and risk analytics, and publish proprietary content to any data consuming application.

ATS includes a full library of industry standard financial functions and models to support real-time pricing and risk analytics across any asset class, along with rule-based operations to enable real-time data management, validation and enrichment.

BENEFITS

Support Intelligent Real-Time Data Management

Guaranteeing data quality is a key requirement for all trading firms. ATS provides all of the tools you need to support your real-time trading and risk management operations with high quality data, with a rules engine that supports dynamic switching between feeds (to optimize latency and build in full failover resilience), real-time data cleansing (to eliminate spikes and outliers), and a full range of data normalization processes (to ensure consistency for data consuming applications).

Minimize Operational Risk

Running mission-critical pricing and risk models from spreadsheets can pose real operational risks. ATS is a server-based solution that is significantly more robust and easier to manage than spreadsheets. It includes tiered user access rights, a full audit trail documenting any changes to models and calculations, and the user responsible for each change, and is fully integrated with the DACS entitlement engine.

Unlock Value from Key Datasets

ATS provides the key to unlocking value from multiple content sets. With automated parsing, ATS allows users to capture ANSI-page based data from broker feeds in real-time and redistribute that content across their enterprise. ATS also serves as a real-time publishing engine, caching internal contributions from spreadsheets and other data contributing applications, and distributing that content across the enterprise ensuring synchronized and consistent delivery to consuming applications.

Improve Trading and Investment Performance

ATS is a scalable, high performance real-time engine that allows users to support a broad range of real-time pricing and risk analytics. Whether you're interpolating points on a yield curve, pricing your own structured products, or deriving analytics to support your trading and risk management operations – ATS gives you the tools to support real-time calculations across any asset class.

FEATURES

- Standard mathematical functions to support fundamental real-time pricing functions
- Adfin and Matlab financial functions for sophisticated real-time pricing and risk analytics are supported across any asset class
- Data cleansing, normalization and dynamic management of multiple feed inputs via a rule based engine
- Page shredding algorithms
- Real-time, resilient cache of record capabilities to support delivery of contributed real-time data streams
- Web-based user interface provides support for multiple users with tiered entitlements, helping to promote collaborative work flows and speed up the creation and management of new rules, models and records
- Open and extensible message model and binary message transport protocol for efficient management of even the most complex data structures
- Enhanced yield curve model with support for fixed maturity instruments, new interpolation methods and automated tenor creation so yield curves can be managed centrally
- Full audit trail of which user has made which changes for central management of pricing, analytics and data management processes
- Multi-threaded software architecture for maximum throughput and minimal latency
- Fully resilient architecture to ensure reliability of mission critical processes



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WHY THOMSON REUTERS?

Thomson Reuters was the first vendor to support completely open market data architectures, not only with the Enterprise Platform for Real-Time but also its predecessor platforms. These technologies have been used to power trading floors across the globe for decades. Thousands of customers across every continent rely on our scalable, robust and high performance data technologies to power their operations.

WHY ATS?

The Thomson Reuters Advanced Transformation System (ATS) empowers trading firms to manage multiple feed inputs, overlay real-time data management rules, and derive proprietary pricing and risk analytics that are vital to the success of their trading business. ATS is built on a scalable, high performance software architecture to drive high throughput, low latency data processes; and is supported by a secure environment with control over user entitlements and detailed audit logs of activity, both for compliance and IT support functions.

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