Systemathics Backtest Engine

Accuracy and High Performance

Systemathics

Quantitative Research

Backtest algorithmic trading models

BACKTEST STRATEGIES

- Multi-Assets / Multi-Strategies
- High Performance, up to High Frequency
- Accurate Execution

OPEN BUSINESS MODEL

- Extensibility
- Flexibility
- Productivity

SERVICES & SUPPORT

- Custom implementation and integration
- Learning and knowledge transfer
- Flexible assistance process to reach production stage

Backtest algorithmic trading models; from low to high frequency strategies

Optimize and calibrate models using the same data flow used in production and paper-trading

Run stress testing to determine the stability and the safe usage limits of the trading algorithms

Export comprehensive post trade data sets for easy analysis using ubiquitous applications

Binary Storyboards for highest in class streaming performance

Accurate execution and order simulations

User friendly UI

Task scheduler to run multiple scenarios in parallel

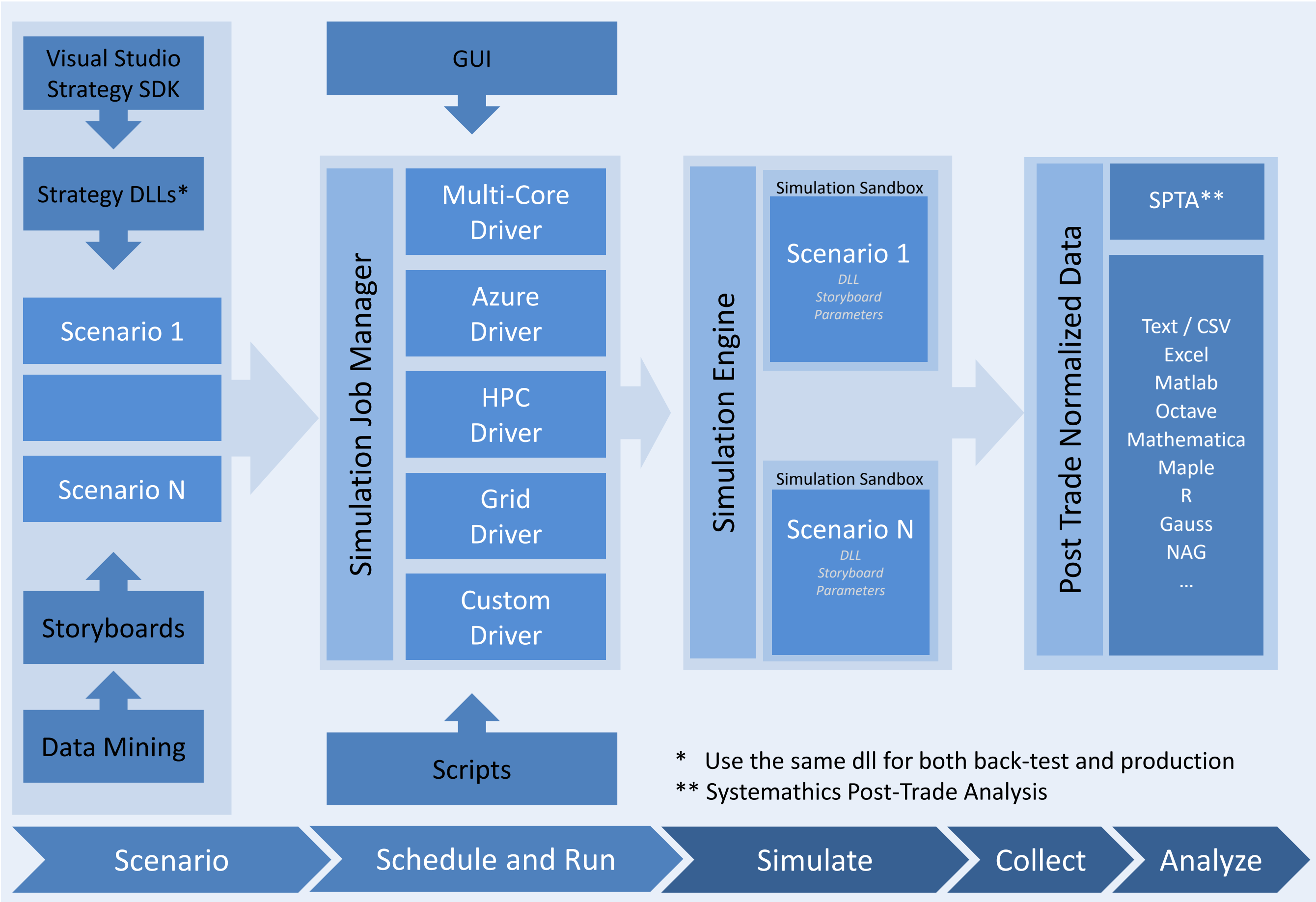
Minimize modelization risk leveraging code invariance

Normalized post trade data format

Azure and HPC drivers for extreme scenarios

Scripting capabilities for batch and overnight simulations

A unique powerful risk management for back-test and production



DATA STREAMING

- Generate Storyboards for efficient binary streaming
- Leverage inhouse historical data using convenient APIs
- Native support for Data Mining Engine

SMART SIMULATION

- High performance execution simulator
- Production data flow including pre-trade security checks
- Smart order execution to take advantage of market liquidity

CODE INVARIANCE

- Use the same C# source code for back-test, paper trading and production
- Comprehensive SDK with samples and tutorials
- Microsoft Visual Studio integration

Systemathics SAS
21 Boulevard Haussmann
75009 Paris France

+33 (0) 1 41 16 06 11
sales@systemathics.com
www.systemathics.com

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