

> Xenomorph TimeScope

Xenomorph has more than 15 years of experience in helping clients solve large and complex data problems. This has made data easier to manage and analytics easier and faster to perform. Our TimeScope analytics and data management solution encompasses the high-performance capture, cleansing, storage, integration, analysis and distribution of data – reference, historical, real-time or derived. TimeScope's future-proof data model supports any financial asset class, from the simplest to the most complex of structured products.

Faster time to market

It is in the area of structured products and over-the-counter derivatives that TimeScope's data model comes into its own, as it can support all the data associated with a new or custom product within a matter of minutes. This avoids the situation where structured products staff have to resort to spreadsheet solutions in order to store the data they need to support their trading and risk management

activities. The system offers the data storage flexibility of a spreadsheet, but with the consistency, auditability and security of a centralised data management system.

Models and data together

TimeScope supports the integration of pricing models, such as those from Numerix. It provides the 'business glue' between pricing models and the data they need such as yield curves, spread curves, volatility surfaces and swaption cubes. In addition to pricing analytics and product data support, the system fully integrates time-series storage and analysis of data, so that product data, curves, models and volatility/correlation calculations can co-exist within one consistent framework.

If you are looking for a system to address data issues associated with structured products, then contact us to discuss what makes TimeScope the best solution on the market. Established in 1995, Xenomorph has offices in London, New York and Singapore.

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