

# Product Data Sheet: QuantServer

## Production Deployment of Strategy

QuantServer consists of **Strategy Server** (formerly known as “UHF”) and **Trading Console**: the two modules required for production deployment of trading strategies created in QuantOffice. Once created, a strategy is “published” in StrategyServer (STS). STS converts trading signals into FIX orders and executes them according to the execution strategy defined in QuantOffice, potentially via multiple brokers. The progress of the trading (that it is: status of orders, execution, P&L and performance) are monitored in Trading Console.

StrategyServer is designed for very high performance, processing hundreds of thousands of messages per second, arising from hundreds of instruments and hundreds of strategies.

## Strategy Deployment: Live vs. Simulated Trading vs. Back-Testing Transparency

The same trading strategy created in QuantOffice is deployed in production for live trading “as is”. The switch between the trading simulators, paper trading and live trading is transparent to the trading strategy. With a single click of a button, a user-defined strategy is uploaded to the server, instantiated and hooked up to the data feeds and trading services. There are graphical tools for deploying algorithms to remote data centers.

## Market Data Transparency

StrategyServer is provided with real-time (and historical) data from TimeBase. As such, switching market data vendors is transparent for trading strategies. The strategy determines which data is required; this data is provided from TimeBase.

## API

Trading models have access to QuantServer’s API for order creation and management. The API is vendor-independent and provides complete access to the capabilities supported by the FIX protocol, as well as the ability to utilize individual vendor extensions, if so desired.

## Risk Management

A dedicated Risk Monitor screen can be used to set trading limits such order size, position size, number of positions, order submission rate etc. Limits can be set at different levels, e.g. broker, trader.

## Time Management

The strategy can set a timer to run, for example, 30 minutes before the market opens, or every 30 seconds. StrategyServer will “wake up” the strategy to perform required work.

## Infrastructure

StrategyServer is written in Java, and so runs on Windows and Linux platforms. A standard Windows server or workstation can process all of North American Level I equity and option data in real-time.

## Trading Console

Trading Console is a set of real-time monitors of order and execution status, P&L and performance, risk and portfolio analytics. The trade blotter monitor, allows for “grey box trading”, that is, users may interact with the model by cancelling some or all of the orders created by the model.

