Quant Base

Getting Started Guide

V 2.0

SmartQuant Ltd

Contents

What is SmartQuant QuantBase?

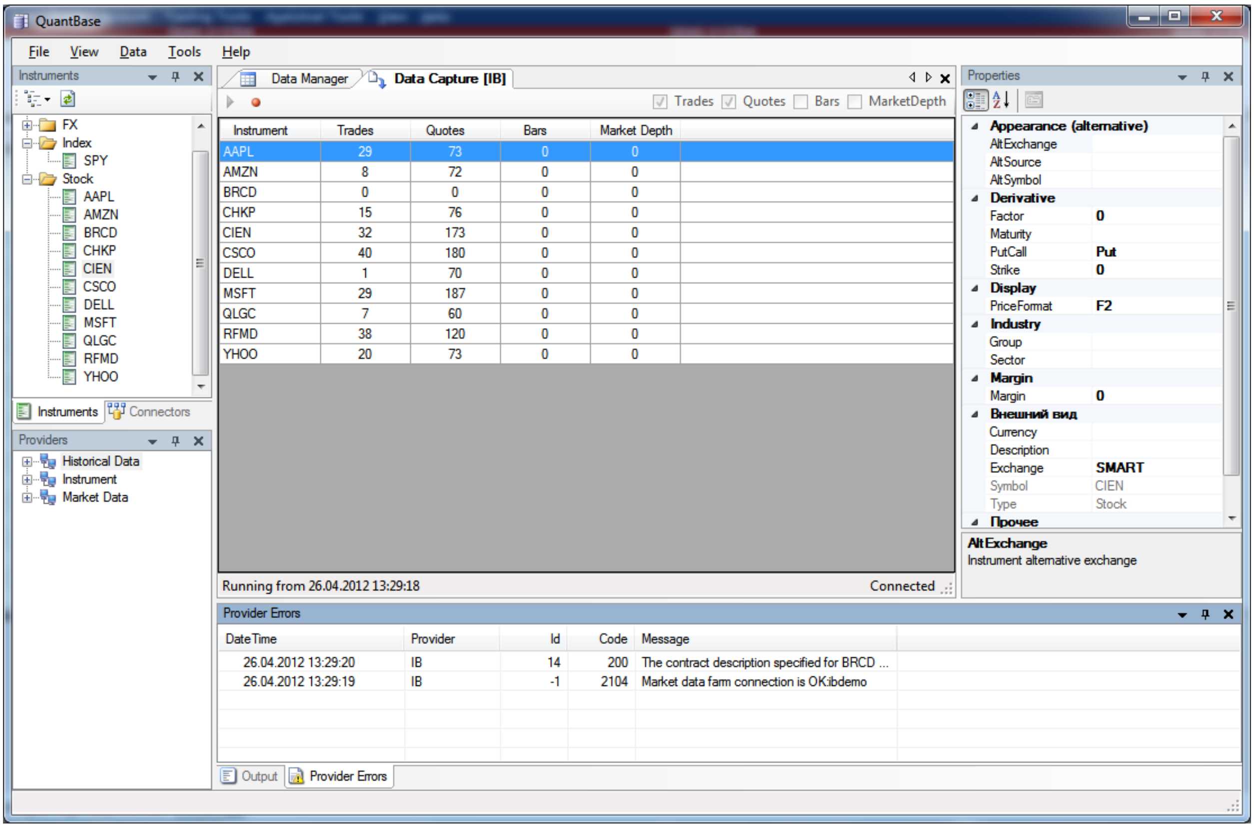
SmartQuant QuantBase is a stand-alone server side application that can be deployed on a local computer or remote server. The QuantBase can capture real time data feeds from different data providers to built-in high performance time series data engine.

OpenQuant and other client applications can connect to QuantBase and upload historical data from QuantBase to a local data warehouse.

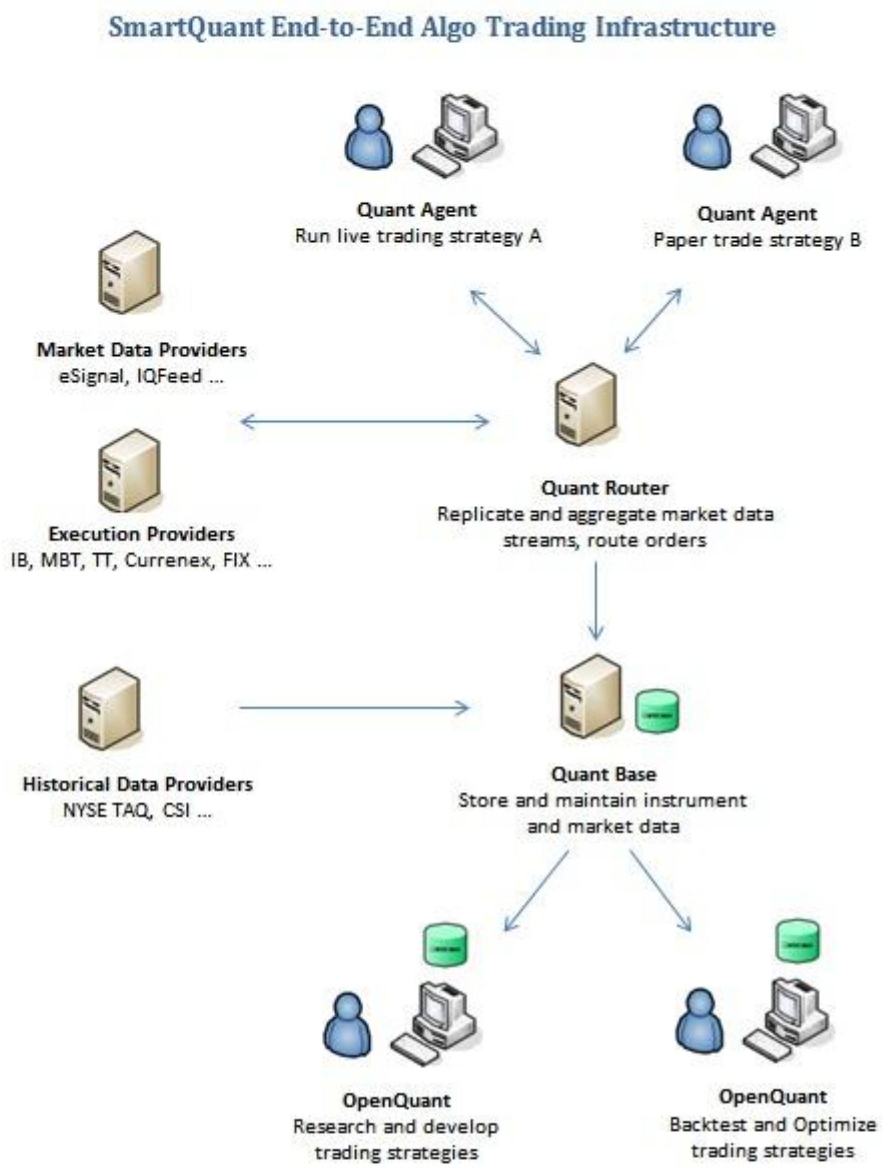
In a typical scenario the QuantBase can be launched on a dedicated server, capturing quotes for a number of instruments and markets 7 days a week, 24 hours a day. Analysts, strategy developers and traders can connect to the QuantBase and upload captured data for a specific subset of instruments into local OpenQuant data warehouse for further strategy back-testing, pattern recognition and analysis.

Historical data can also be imported into QuantBase. This way a trading / research group can maintain, for example, a raw TAQ DB on a dedicated server, providing fast and efficient access to huge amounts of historical data to all interested members of trading group.

Note that QuantBase and OpenQuant applications can co-exist on the same computer, thus you can run data capture and strategy development in parallel and do not worry about the possibility of losing captured data if your strategy code generates an exception in OpenQuant.



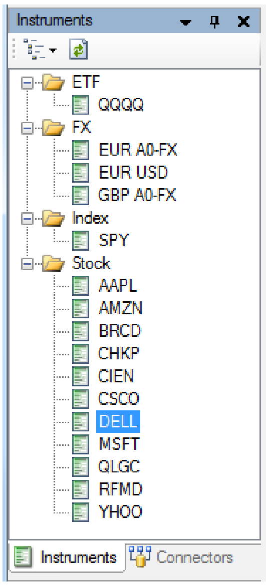
QuantBase Role in SmartQuant End-to-End Algo Trading Infrastructure

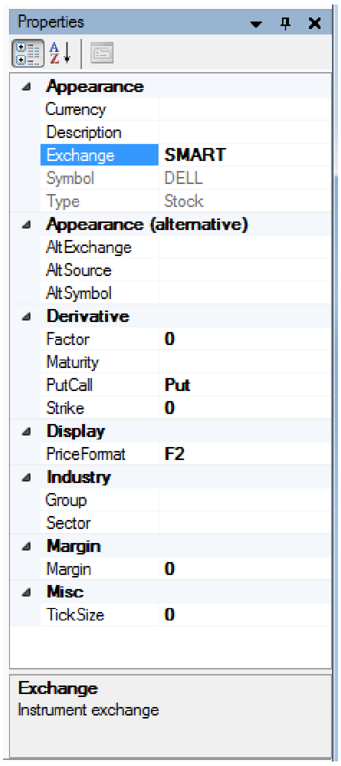


Using QuantBase to Capture Real-Time Feeds

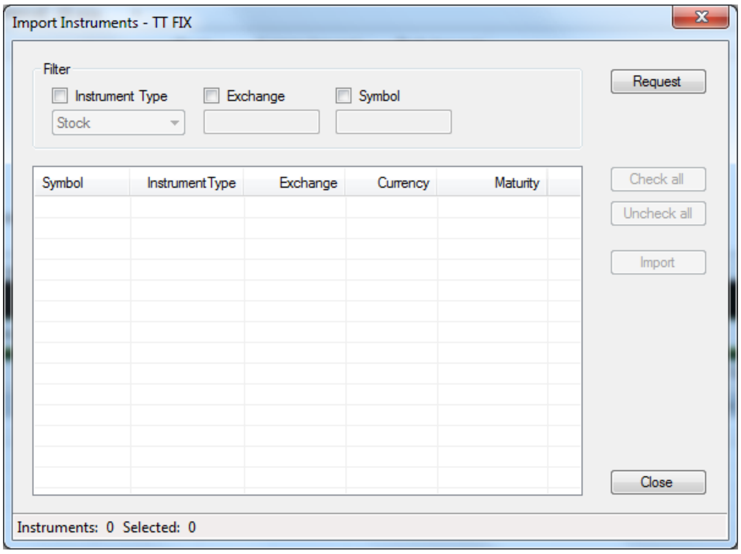
1. Populate instrument data base.

You can do it manually, adding instruments one by one in the instrument list window and setting instrument properties in the properties window



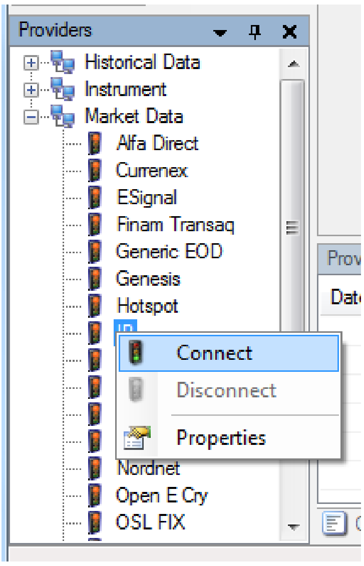


or you can request a list of instruments from a data provider if it supports this functionality. This feature works, for example, with TT FIX Adapter.

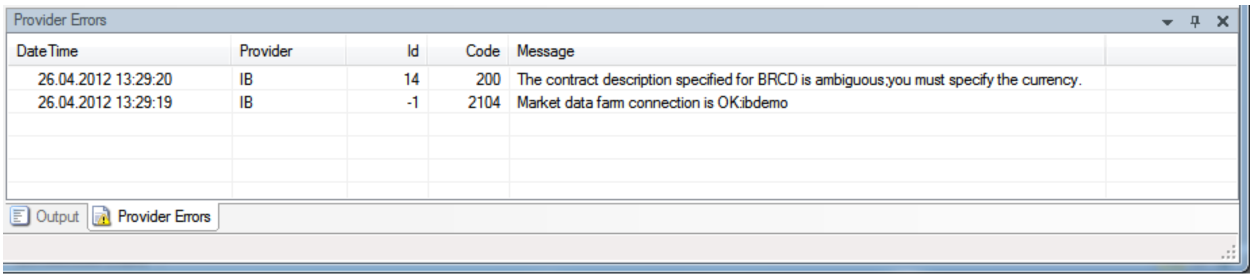


You can refer to OpenQuant documentation for more detailed description of this procedure.

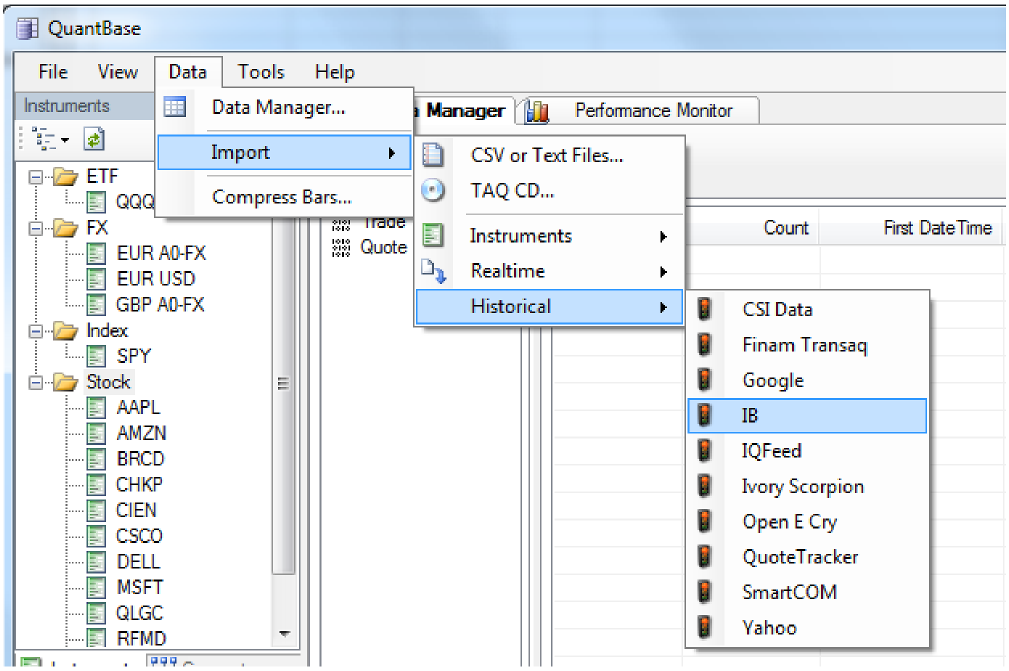
2. Connect to selected data provider.



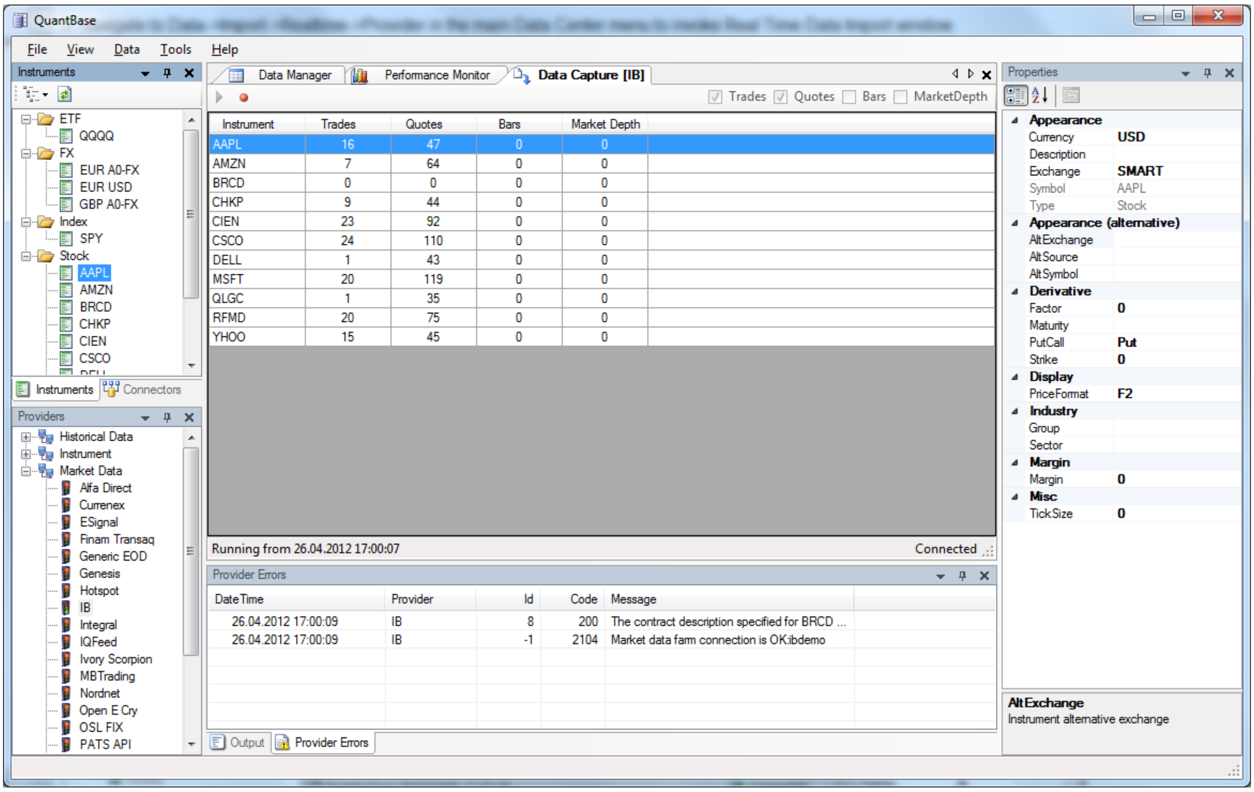
You can view connection errors in the provider errors window



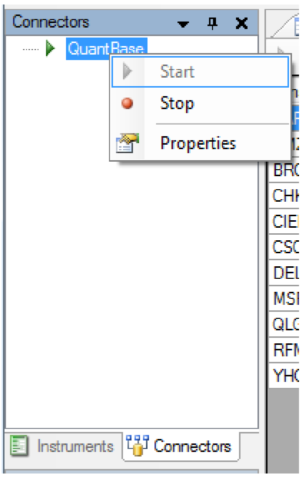
3. Navigate to Data->Import->Realtime->Provider in the main Data Center menu to invoke Real Time Data Import window.



4. Select type of data you want to capture (Quotes, Trades, Bars or MarketDepth) and start data capture.

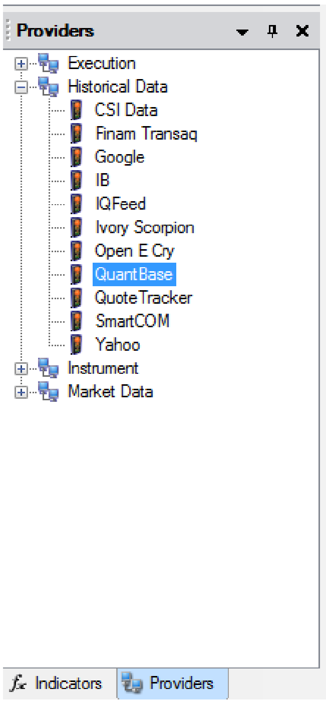


5. Start DC connector if it's not (auto) started yet, to allow external connections from OpenQuant clients

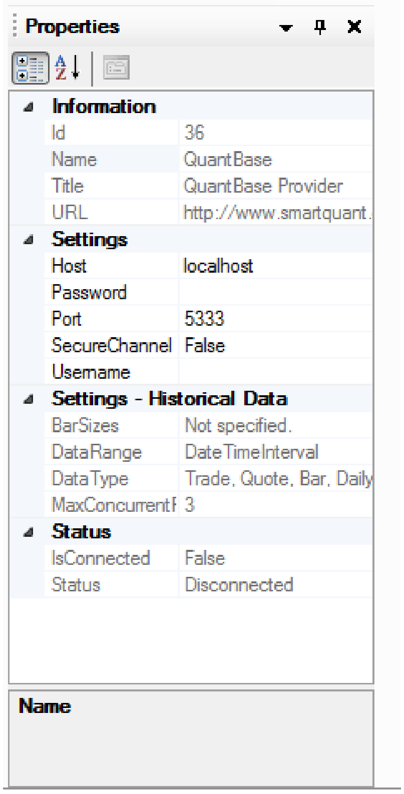


Accessing QuantBase from OpenQuant Clients

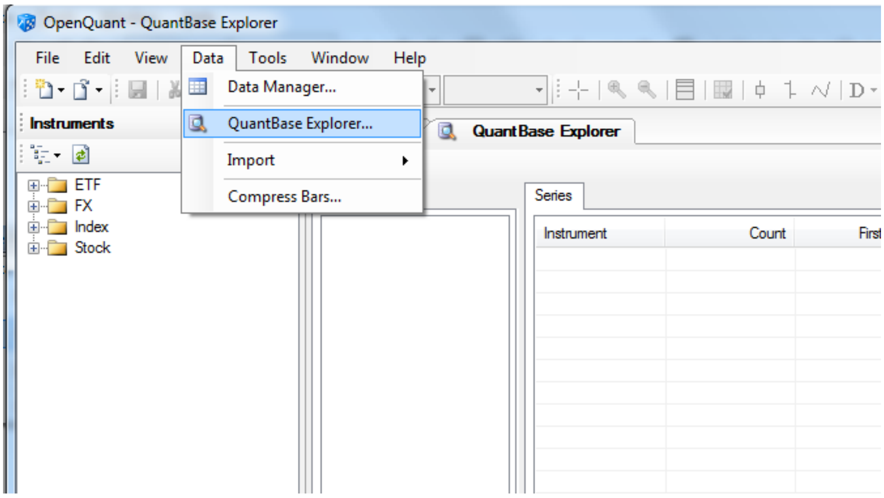
1. Find QuantBase provider in the History folder in the Providers window

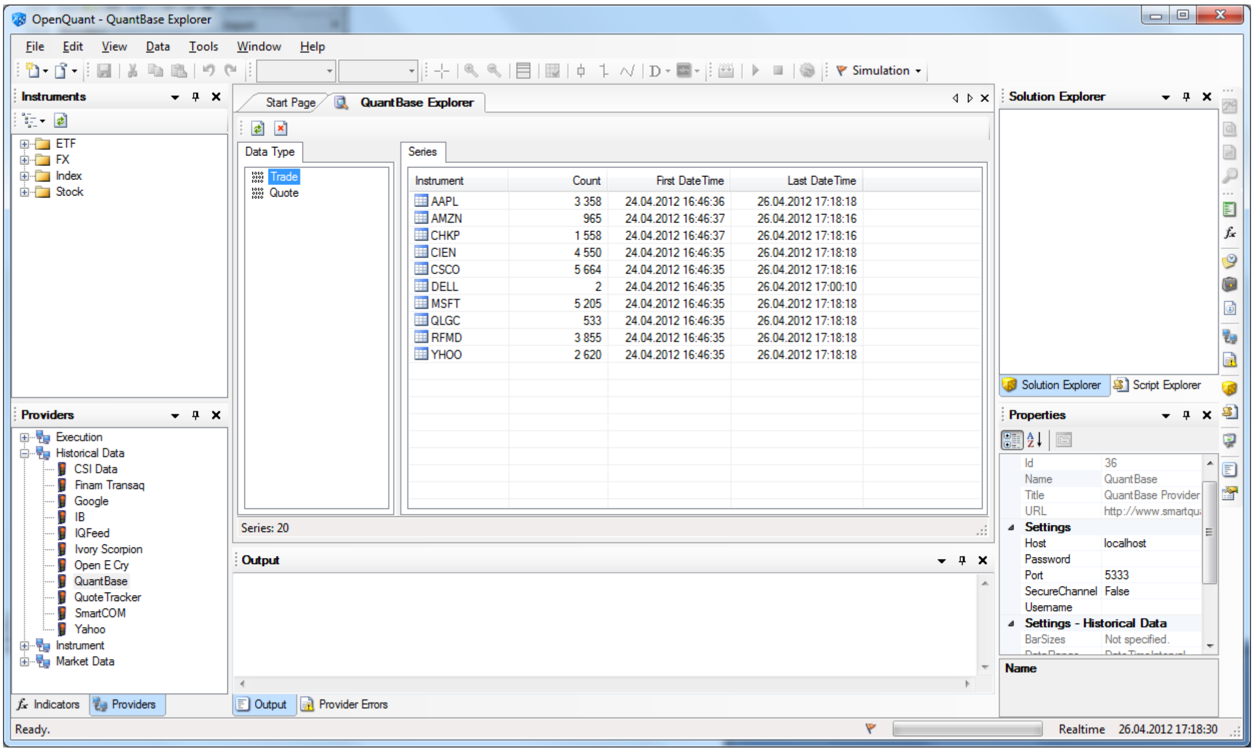


2. Set up properties of QuantBase provider, such as remote computer host and port



3. Navigate to Data->QuantBase in the main OpenQuant menu to invoke Data Center Explorer window





4. Click refresh to get a list of data series that you can download from QuantBase. Check data series that you want to download and click import.