

Atoti Market Data

- Facilitate market data retrieval
- Leverage best-in-class interpolation methods
- A built-in caching mechanism for lightning-fast retrievals
- Accelerate your Atoti projects

Technology must not only be innovative and powerful—it also needs to be easy to onboard, deploy, and maintain. Effective software deployment means streamlining repetitive tasks across implementations, making processes faster, more efficient, and cost-effective.

Atoti Market Data is a specialized software library designed to accelerate and simplify the retrieval of market data from multiple sources for Atoti. It offers a range of key benefits:

For the Business



Reliable and Timely Data Access:

Ensure a timely and reliable retrieval from market data source systems, making sure users have access to the data they need, when they need it.



Proven Interpolation Methods:

Fill in missing or intermediate data points with confidence, using tried-and-tested mathematical methods that maintain the integrity and quality of your dataset.

For IT Teams



Save on Development Time, Maintenance and Support:

Save time on developing, maintaining and supporting any project that involves retrieving market data into Atoti.



Pre-built Data Retrieval and Interpolation:

Access efficient, off-the-shelf methods for data retrieval and interpolation, reducing maintenance burden and complexity.



Flexible Customization:

Use the library as-is or easily integrate your own interpolation logic to suit specific needs, giving you complete control over customization.

What's included in the package

Atoti Market Data provides a comprehensive library of pre-built code designed to streamline the retrieval of market data, once integrated into Atoti. It is not a set of connectors to data providers, but rather a powerful toolkit to facilitate critical processes once the connection has been established via API or other methods. The data model of Atoti Market Data is very easily extensible and any type of market data can be plugged in to benefit from the retrievals, caching and interpolation features. The functions of the library include:

Several ways to retrieve market data:



Single Market Data Retrieval: Retrieve a single market data value based on specified coordinates (e.g., date, instrument, market data set).



Curve Data Retrieval: Retrieve market data organized along a single axis, such as a yield curve or interest rate curve.



Surface Data Retrieval: Retrieve market data organized along two axes, such as volatility surfaces (dependent on both tenor and moneyness).



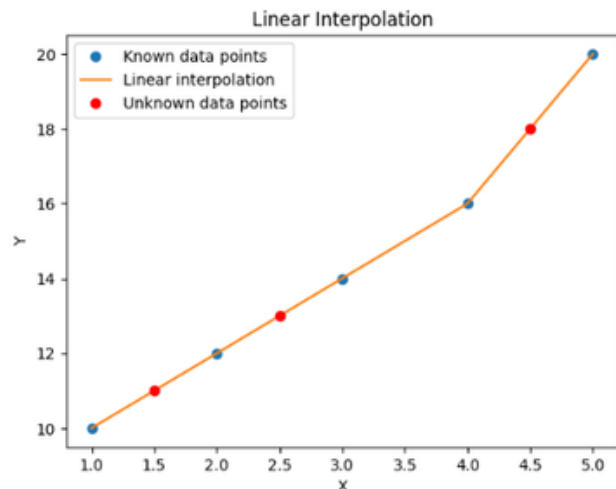
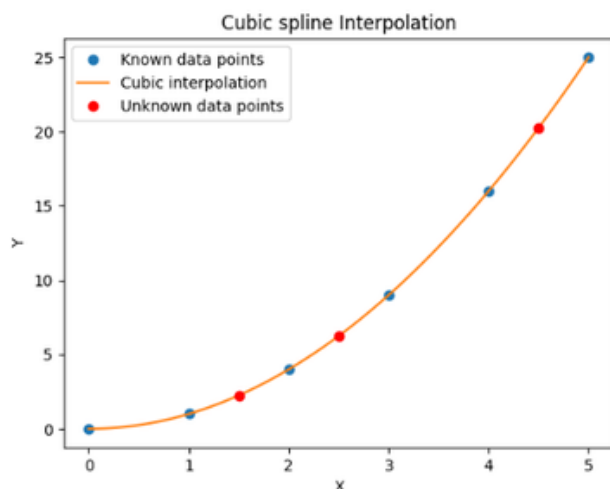
FX Rate Data Retrieval: Retrieve foreign exchange rates from the FX rate market data store. The API also supports a single pivot currency.

Interpolation techniques for estimating missing or intermediate data points within market data. They can be used as-is, customized or replaced by the client's own algorithms.



Curve Interpolation:

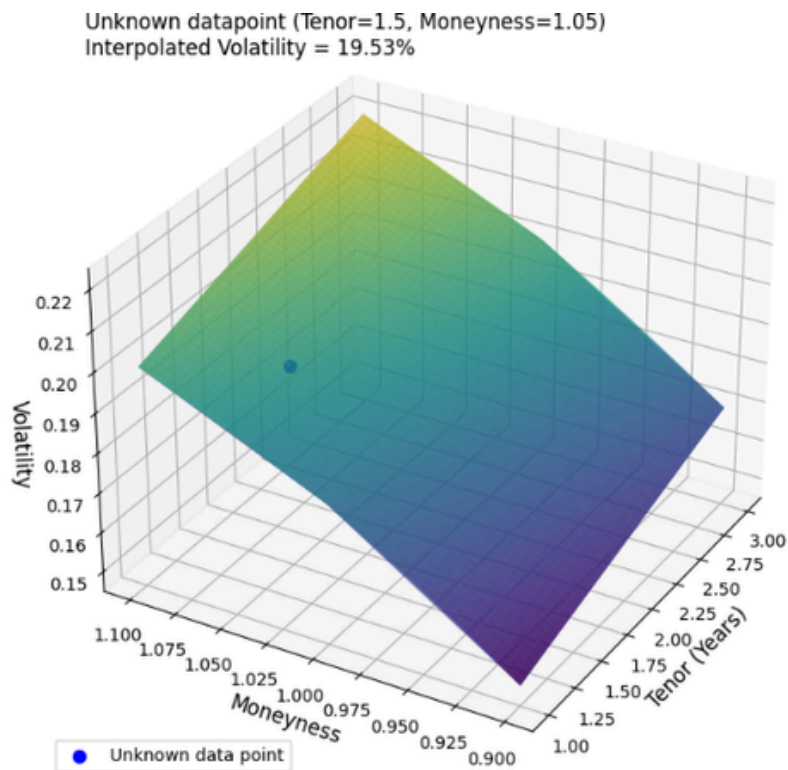
Useful for estimating unknown values between two or more known values along a curve. For example in yield or interest rate curves.





Surface Interpolation:

Supports interpolation across two axes (e.g., tenor and moneyness) to estimate data points on a volatility surface.



Atoti Market Data is integrated as part of the [Atoti Market Risk solution](#) or can be licensed separately as an add-on module, compatible with any Atoti project.

Contact us today to schedule a demo.

activeviam.com