



Jagged Island





The financial market businesses are facing an always greater level of complexity: more information, more asset classes, higher need of support in decision-making, higher process costs, proliferation of regulations are a few examples.

SPARKLINGROCKS® offers solutions for Intelligent Quant Trading, providing training and consulting for the development and implementation of financial strategies. **Jagged Island®** is our ready-to-business platform for decision-making support and financial markets operations.

Unlike other solutions, **Jagged Island®** is a unique quant-friendly platform designed to manage the entire decision-making process: from developing and testing strategies to monitoring financial KPIs across multiple asset classes, in real-time and through a wide set of tools dedicated to all stakeholders, including compliance.



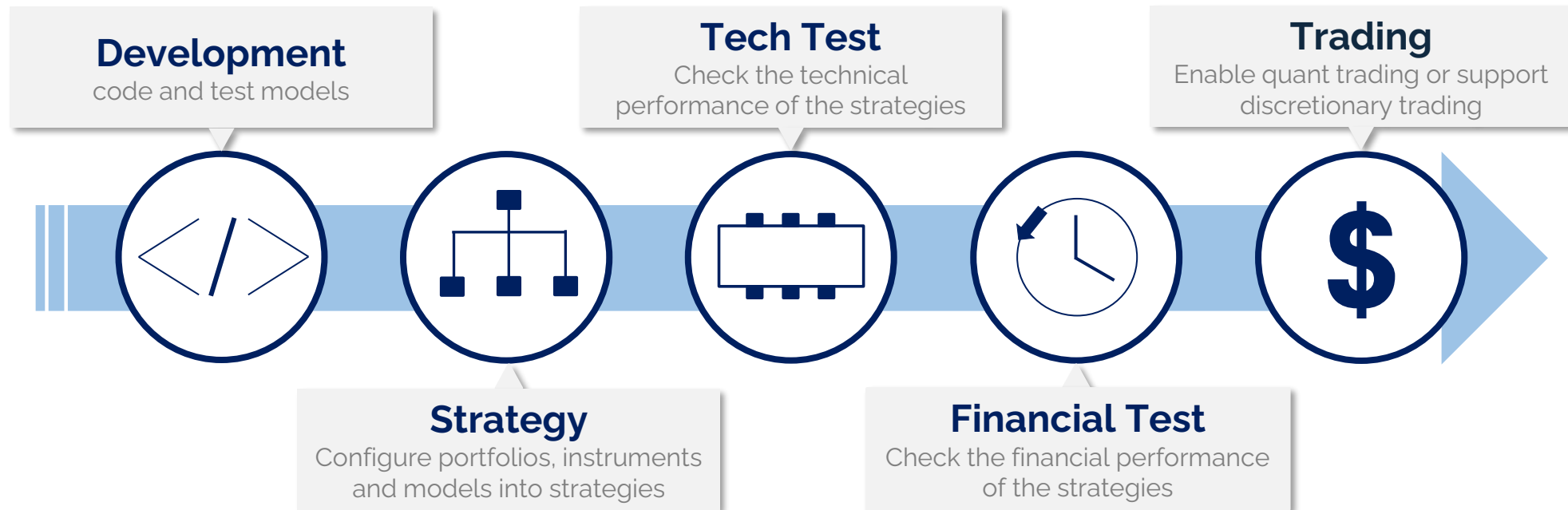
Jagged Island's Business Areas

Jagged Island® can be easily adapted to different business needs thanks to its modularity, giving the business features of automation, scalability, programmability and high value-added features. We also make our design skills available for the development of specific functions that may be required.



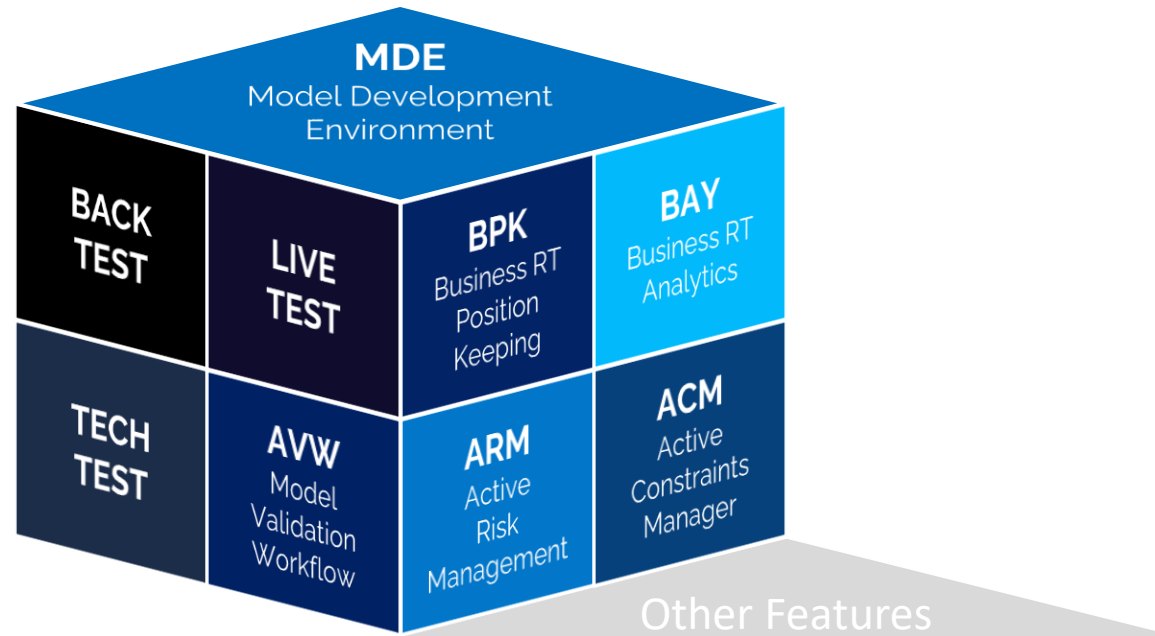
The Intelligent Quant Trading **workflow**

Jagged Island® fully support the ideal IQ Trading workflow, allowing you to focus only on the development of your business ideas by providing all the integrations necessary to the production of your decision-making and operational strategies. We provide an organized workflow from the development stage to the live production, covering every aspect of your business.





Jagged Island's features

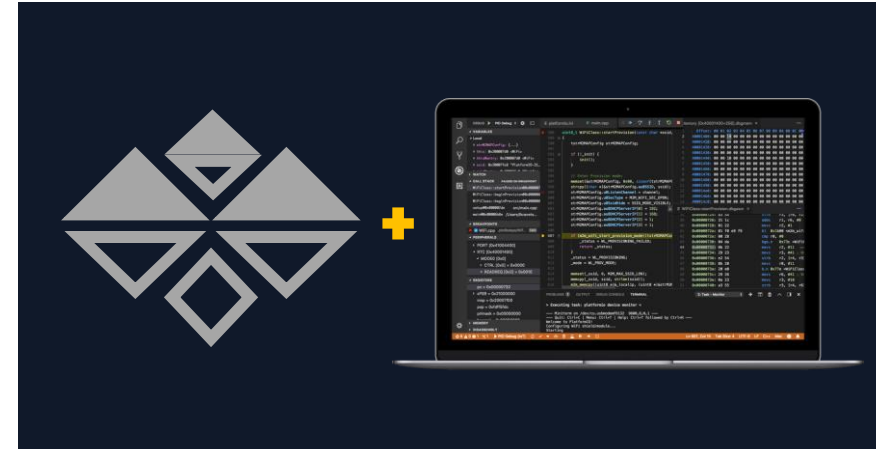




Core Features

+ Fully programmable models

Jagged Island provides a **Model Development Environment (MDE)**, consisting of an integrated IDE, a plugin for advanced functionalities, and a set of APIs. Jagged Island's APIs are designed for developing analysis and execution models with the highest possible level of freedom and simplicity for the end user. Moreover, our full integration with the IDE makes available a complete unit-testing suite for local tests of your algorithms.



+ Powerful multi-asset backtest

Jagged Island's **Backtest** engine is conceived to deliver the highest degree of financial accuracy and to work on multi-asset set (portfolio or multi-portfolio). Thanks to our approach, you don't need to develop different models for the testing and the trading sessions, but you can directly test your production algorithms through multiple backtests, optimize the parameters and compare the results.





Core Features

+ Advanced technical tests

Fail-proof your algorithms performing **Technical Tests** through Jagged Island's Virtual Session. Create technical performance reports and stress your strategies to simulate intensive live scenarios and make sure your system will remain stable in all market conditions.



+ Live Test

It is possible to test entire strategies live, interacting with the controls and producing a report at the end of the session.

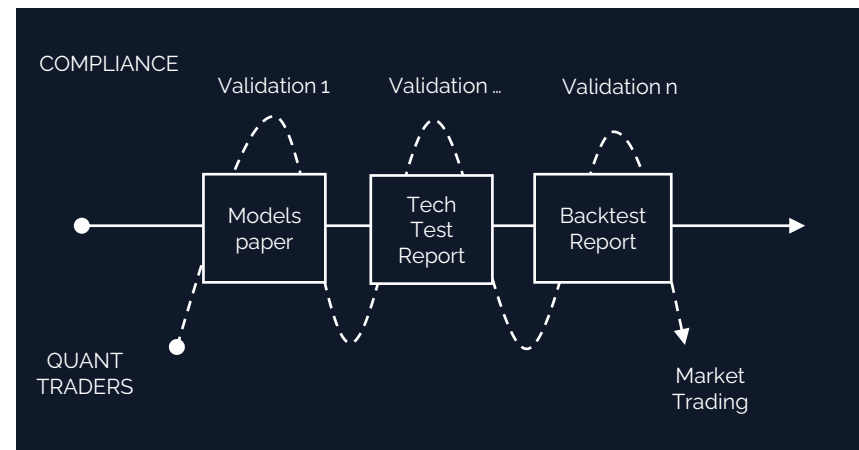




Core Features

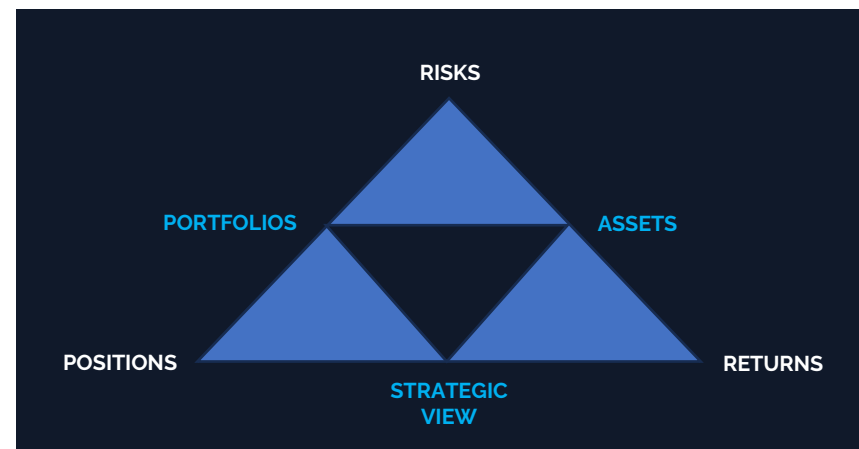
+ Model Validation Workflow

J1 has features and functionalities that make it compliant with Mifid II, it also provides a fully integrated **model validation process** that allows you to speed up the times for their effective use in production.



+ Business RT Position Keeping

Position keeping allows real-time monitoring of strategies and their components, performs precision calculations with a level of detail oriented towards quantitative models and AI.



+ Business RT Analytics

In addition to the calculation of the position, risk and return variables, JI has a "**Business Analytics**" module which allows for in-depth analysis of the dynamics concerning the strategies or aggregates of freely chosen assets.



+ Active Risk Management

Jl allows **active risk management** both through an **active constraint management module** and through APIs that allow decisions to be made based on the variables calculated by position keeping.

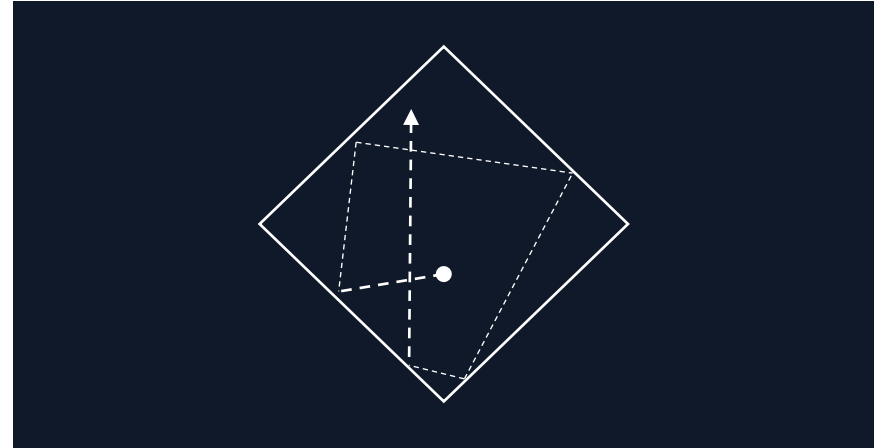




Core Features

+ Active Constraints Manager

The ACM takes care of efficiently limiting asset and portfolio activity in compliance with the position, return and risk constraints established by the user.





Other Features

- **Data categories supported:** reference, market, micro, macro, news, alternative, proprietary
 - Streamlined and simplified **access to data** and trading signals generation
 - **Multi Asset class platform:** cross asset class trading can be implemented
 - **Highly customizable user experience:** The platform allows you to freely organize your workflow using the different environments. Moreover you can configure complex strategies and set up the multi-frame graphical interface according to your needs.
 - **Integrable with external systems:** Jagged Island is conceived to be opened to integrations with external systems: Data feeds, markets, trading systems, official position keeping can all be seamlessly integrated.
- AI friendly:** development features enable the development of AI-based models
- Scalability:** flexibility in the number of data feeds, financial instruments, markets and employed trading algorithms. In particular, scalability serves the freedom to develop and then implement any type of trading model or strategy.
- Performance:** the system is optimized to ensure fast elaboration through low latency, high frequency and parallel computing frameworks.
- Security:** confidentiality and preservation of users' data during access and usage. Particular care is devoted to safekeeping trading strategies, which are considered an important intellectual property



SR helps the adoption process

SPARKLINGROCKS® adapts to your state of art and to the results you want achieve.

Idea

You are considering to adopt an Intelligent Quant Trading as a complement to your trading activity and you need to build a business case that implements your investment logic

We provide advice and help building your business case

Proof of Concept

You already created a prototipal strategy, understood its positiv impact and want to realise a production application.

We help you building your application

Development

You are into the implementation phase of your strategy and you are dealing with the backlog of all the functionalities you need.

We facilitate your go to market

Production

Your strategy is already in production and you need to scale it up with adavanced functionalities.

We improve your process with a wide set of advanced functionalities



