

# StreamBase for Derivatives Trading

"In addition to equities, we have StreamBase running strategies for futures and after a few weeks we have accomplished outstanding results."

- Alberto Araujo, COO at Kosmos Asset Management



## STREAMBASE FOR DERIVATIVES TRADING

Proprietary traders, brokers, hedge funds and other asset management firms can leverage StreamBase's Complex Event Processing (CEP) software and rapid development environment to test, build, deploy and modify low latency algorithmic trading strategies for multiple assets, including derivatives.

Using StreamBase, firms can track critical market conditions across multiple markets and geographies and instantaneously execute sophisticated strategies to capture short-lived trading opportunities.

StreamBase is agnostic to asset class and algorithm and is being deployed for options pricing, futures trading, equities arbitrage, FX hedging and much more.

## RISK MANAGEMENT

StreamBase's flexible tool kit allows firms to build bespoke applications that cover both pre- and post-trade risk, including:

- Real time P&L reporting
- Portfolio analytics
- Limit checking/enforcement
- Counterparty risk management

## PRICING

StreamBase provides a fully customizable platform within which firms can build out customized pricing algorithms or implement existing pricing methodologies, including:

- Execution management
- Position keeping
- Risk inventory
- Auto hedging
- Quote publication
- Trade acceptance

## STREAMBASE BENEFITS

StreamBase's whiteboard programming, combined with connectivity and visualization options, accelerates time-to-market and allows customers to focus their time and efforts on their derivatives trading strategies. Benefits of StreamBase include:

- Support for multiple asset classes
- Rapid application development and deployment
- A high performance platform that can process data with microsecond latencies
- A scalable architecture to handle growing data volumes
- The ability to backtest algorithms

**Corporate Headquarters**  
181 Spring Street  
Lexington, MA 02421  
+1 (866) 787-6227

**New York Office**  
370 Lexington Avenue, 20th Floor, Suite 2002  
New York, NY 10022  
+1 (866) 787-6227

**European Headquarters**  
60 Cannon Street  
London, EC4N 6NP  
+44 (0) 20 7002 1095