

StreamBase for Proprietary Trading

"Our developers downloaded StreamBase and got to work developing a new algo trading system and were amazed at how easy it was to build applications."

- Alberto Araujo, COO, Kosmos Asset Management



STREAMBASE FOR PROPRIETARY TRADING

StreamBase is a leader in high-performance Complex Event Processing (CEP) solutions for firms engaged in building proprietary trading systems with microsecond latency.

Proprietary trading firms require ultra low latency systems that are flexible and that can adapt to changing market and regulatory conditions. They require an environment within which strategies can be rapidly built, backtested, deployed, and quickly modified as trading opportunities present themselves. And they require high performance systems that can handle the large and ever-growing volumes of data in today's volatile markets.

StreamBase CEP combines a flexible application development environment, an ultra low-latency high-throughput event server, and the broadest connectivity to real-time and historical market data. Using StreamBase, firms can rapidly build out complex trading strategies that ingest and process data from multiple sources across asset classes, identify trading opportunities in real-time, and execute orders into the market, all with micro second latencies.

PROPRIETARY TRADING FIRMS USING STREAMBASE

Kosmos Asset Management, one of Brazil's leading hedge funds which employs both quantitative and qualitative investment strategies, is using the StreamBase platform

to build their next generation trading system for equities and foreign exchange (FX). The Kosmos team consists of experienced Equity and FX traders who demand rapid time to market for their trading strategies and quant developers who need to be able to respond to those demands in real-time. After evaluating the leading CEP companies in the market they found that StreamBase was the clear winner.

PhaseCapital, a Boston-based proprietary trading firm, has implemented StreamBase to power their U.S equities, futures, and equity options trading. StreamBase-driven elements of PhaseCapital's trading system include real-time market data feed processing and automated trade execution management, including order state management and smart order routing.

STREAMBASE BENEFITS FOR PROPRIETARY TRADING FIRMS INCLUDE:

- Reduced time to market through rapid application development and deployment
- A high performance platform that can process data with microsecond latencies
- The ability to backtest algorithms within the same framework used to build them
- Multiple models of deployment including co-location
- Support for multiple asset classes
- Over 150 connectivity options

HOW TO BUILD A PROPRIETARY TRADING SYSTEM WITH STREAMBASE

■ Low Latency Data Ingestion

StreamBase provides out-of-the-box connectivity to many of the leading ultra low latency data providers including ACTIV Financial, Bloomberg, Lime Brokerage and Thomson Reuters.

■ Real-Time Data Aggregation, Normalization and Enrichment

StreamBase's high performance and ultra low latency complex event processing (CEP) platform enables data to be aggregated from multiple venues/markets across asset classes, normalized, and run through an enrichment process, all with microsecond latencies.

■ Rapid Application Development, Backtesting and Deployment

StreamBase offers an Eclipse-based integrated development environment that allows both business and IT users to work together to rapidly build trading applications, backtest them, and deploy them into the market.

■ Automated Execution Management

StreamBase provides the ability to automate order execution, provides a variety of example execution algos out-of-the-box, and allows firms to easily manage orders and order states.

CUSTOMER TESTIMONIALS

Kosmos Selects StreamBase to Build Next Gen Trading System



"We believe that StreamBase's flexible visual development environment, multi-threaded scalable CEP servers and wide selection of Equities and FX connectivity options empowers our developers to keep up with the demands of an ever changing market."

- Alberto Araujo, COO, Kosmos Asset Management

CUSTOMER TESTIMONIALS

PhaseCapital Selects StreamBase to Complete New Trading System

PhaseCapital LP PhaseCapital, a Boston-based hedge fund, built their entire trading system on StreamBase in 4 months. CEO Eric Pritchett estimates it would have taken them 4 years with traditional programming tools. But more importantly, PhaseCapital changes their system every day, testing and refining their existing ideas and inventing new ones.

- Eric Pritchett, CEO, PhaseCapital

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