Turning a Profit

With StreamBase, leading trading organizations track critical market conditions across multiple markets and instantaneously execute sophisticated strategies to capture short-lived trading opportunities. Here are a few examples of how you can profit from StreamBase:

- Improve trading strategies by using sophisticated time-based operations (e.g., MACD, Bollinger Bands, RSI, OBV) integrating real-time and historical data with near zero-latency
- Back-test new arbitrage or algorithmic trading models on historical data and immediately deploy on real-time streams
- Automatically look for best price across multiple sources of liquidity in real-time
- Perform transaction cost analysis using the full depth of order book to maximize profits
- Reduce risk exposure by tracking positions across all trading operations in real-time

“StreamBase is good for any situation where you have real-time data in large volumes and you have to process it quickly to make decisions.”

— Ed Thieberger, Head of Trading Technology

Market Impact with StreamBase

As the volume and velocity of financial market data continues to soar, staying ahead of the competition requires the right trading tools and infrastructure. With StreamBase, you get the superior speed, scalability, and value, surpassing conventional infrastructures or custom-coded environments.

To help today’s financial firms cope with the increasing data volumes, complexity, time-to-market pressures, and competition, StreamBase offers advantages in these critical areas:

- **High Data Volume / Low Latency Processing**
  StreamBase applications achieve performance levels measured at hundreds of thousands messages/second by virtue of a unique inbound processing architecture that queries data as it streams through the system. Inbound processing applies business rules and rich application logic in real-time to deliver results in-flight as they are produced, enabling significant speed/performance gains. These gains are further enhanced by a multi-threaded architecture and a single time-sensitive process space.

- **Stream-Based Programming with StreamSQL**
  StreamSQL is the next generation query language that extends the industry-standard SQL to process over time or event-based windows. StreamSQL operators perform a variety of functions including time-window-based aggregations, filters, computations, merging and combining of streams, and complex analytics. StreamSQL also allows reference to disk-stored data; the management of stream imperfections such as late, missing or out-of-order data; and extensibility via expression logic or third-party defined operators and functions.
StreamBase Algorithmic Trading Framework

(continued)

Market Impact with StreamBase

- **Real-Time Data Streams & Historic Data**
  
The StreamBase Stream Processing Engine seamlessly integrates real-time data streams with previously stored data. As a result, 'back testing' and analytics may be performed across gigabytes to terabytes of data.

- **Graphical Integrated Development Environment**
  
StreamBase Studio™ is an Eclipse-based integrated development environment ("IDE") which provides tools for all stages of the development process, including design, test and deployment. Applications can be prototyped in just hours. Stream record and playback functions, an integrated debugger, and a performance monitor further speed the development process.

- **Enterprise-Class Infrastructure**
  
StreamBase offers a standards-based systems software infrastructure designed for mission-critical operating environments. It offers broad platform support, operating on commodity hardware running Windows, Linux, or Sun Solaris, and supporting 64-bit operating systems to further optimize performance. The software has been designed from the ground up for high availability and distributed operation, allowing scalability from a single-server to a multi-server clustered environment.

Integration with Existing Systems

StreamBase offers a highly reliable platform designed for enterprise-class stream processing.

Key features include:

- Adapters to common consolidated market data feeds, exchanges, and messaging systems
- Documented C++, Java, and .NET APIs, allowing smooth integration between StreamBase and other systems. Eclipse Toolkit for Java.
- High availability, using a fault-tolerant architecture designed for real-time systems
- Broad platform support: Linux, Windows, and Solaris
- Distributed operation, allowing scalability from a single-server to a multi-server deployment

StreamBase Specifications

| Application Programming Interfaces (APIs) | Client API (C++, Java, and Microsoft .NET): used for building adapters that connect input and output streams to the StreamBase CEP Server |
| | Custom Function API (C++ and Java): extends StreamBase functionality by supporting custom-built functions and aggregates |
| Visualization | Adobe Flex, Microsoft WPF, Java Swing, Eclipse SWT |
| Connectivity | TIBCO Rendezvous and EMS, Reuters RMDS, NASDAQ, OpenTick, JDBC, Microsoft® Excel, Wombat, XML, and CSV Files |
| Enterprise Functionality | Clustering, High availability, SMP-enabled |

StreamBase Locations

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