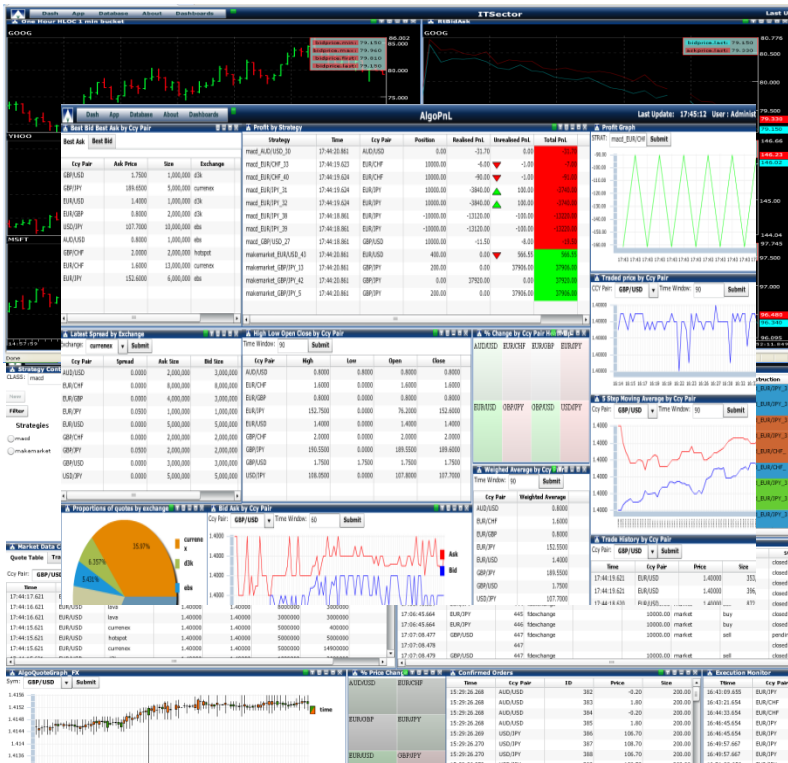




Delta Algo delivers new levels of trading performance customized to your exact requirements

Based on a proven scalable CEP architecture (Delta CEP) Delta Algo provides the performance and flexibility to engineer, test and run a wide range of proprietary trading strategies and to manage associated risk in real-time. Strategies can be tested and refined using Delta Backtest and deployed seamlessly to production.



Key Features

- Development environment – profiling and debugging allows for rapid strategy development and optimization
- Highly configurable FIX engine for broker/exchange integration
- Delta Dashboard Strategy Controller allows full GUI control of strategies with no front end coding required
- Powerful time series database for analysis
- Built in realtime P&L and market data charts
- Limits engine provides P&L and position alerts, or pre-order limit checks
- Many common analytics built in – book building, aggregation, vwap, twap, other can be easily added using q language
- Backtesting module enables rapid development and strategy optimization
- Entitlements module allows for full control over user roles and access to sensitive data
- Alerts module includes email and visual alerting based on system health

Enterprise Features

- Entitlements
- Easy to use toolkit provides users with a centralised mechanism for all aspects of data management
- Centralised Analytic Library allows users access to a large set of custom developed analytics from a single location
- User friendly front end allows user to develop complex analytics from a centralised location and deploy across multiple data engines
- Comprehensive logging and audit trail
- Development Sandbox
- Built in Failover and Recovery
- Monitoring (including CPU monitoring)
- Scalability (multiple streams such that a single Tickerplant doesn't become a bottleneck)

Key Benefits

- Fully integrated platform for strategy development, backtesting and trading
- High level programming language 'q' allows for fast time to market, without sacrificing performance
- All system activity logged to time series database for fast and powerful adhoc or post trade analysis
- Modular architecture gives ability to scale horizontally
- Low latency architecture

First Derivatives provides a POC for qualifying prospects. Our approach goes beyond the conference room staged demonstration with the following aspects covered:

- Market Connectivity/Feedhandlers
- Data Loading
- Application Integration
- Integration of external code Incorporate external DLLs and libraries
- Real-time P/L and Risk Management
- Full suite of reporting tools

For further information on this and the Delta range of products please contact: deltaproducts@firstderivatives.com