INSTITUTIONAL GRADE SOFTWARE FOR QUANTITATIVE RESEARCH AND TRADING

Time Series Data Warehouse

Market Data Adapters

Complex Event Processing

Strategy Development

Back Testing and Optimization

Execution Management

Deltix software components can be used independently, or,
provided as a complete end-to-end quantitative research and trading solution.

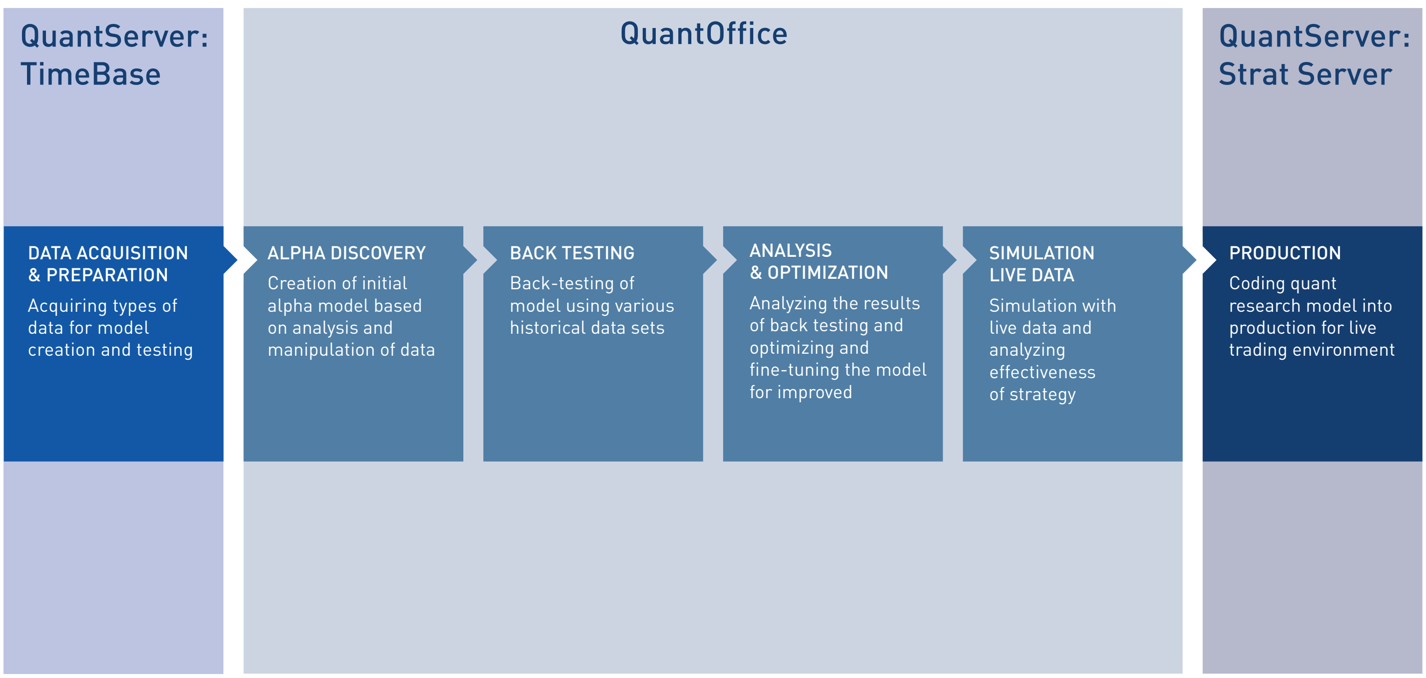
LEADING EDGE TECHNOLOGY FOR THE RESEARCH AND DEPLOYMENT OF ADVANCED TRADING SYSTEMS

COMPANY

Deltix is a software and services company, focused on solutions for professional “quants,” quantitative and systematic traders, portfolio managers and technologists. Deltix has been operating since 2005and has a development team of over 50 engineers, many with higher degrees in mathematics and computer science.

PRODUCT SUITE—FULL SUPPORT OF ALPHA GENERATION LIFE CYCLE

The Deltix product suite comprises QuantServer and QuantOffice. These products encompass all stages of creating, testing, optimizing and deploying trading strategies, across global equities, futures, options and FX. Clients who use Deltix are quantitative hedge funds, proprietary trading firms and commodity trading advisers (CTA’s). Clients are dispersed across the world, and vary from fundamental-driven managers to high frequency trading (HFT) firms.



Derived from Aite Group research

Research, Deploy and Manage Strategies On A Single Platform – Supports all steps in the alpha generation process; from data aggregation and collection, strategy development, optimization and live trading:

- Reduces integration cost and deployment time
- Software can be and is optimized for performance and scalability
- Faster time-to-market and lower strategy development costs

Integrated Execution – Execution algorithms are incorporated into alpha models in both back-testing and production trading:

- Increases precision of back-tested results versus production results
- Assess stability of alpha models to different execution methods

Performance and Scalability – Achieved on standard hardware:

- Reduces initial and ongoing costs

Visual Analytics – Macroscopic and microscopic analysis of both back-tested and actual performance:

- Provides ability to understand source of alpha
- Provides explanatory tool for investors

Coding and Non-Coding Strategy Development – Trading strategies can be developed in the QuantOffice C# development environment, or created without coding through wizards:

- Extends usage to trading specialists who do not have coding skills

Extensive Libraries of Data Objects, Indicators and Mathematical Functions– Objects, methods and functions are included, which enable a high degree of abstraction from the underlying data and provide a very comprehensive library of mathematical and statistical functions:

- Both coding and non-coding users are highly productive, focusing on alpha

Multiple Data Sources – Depth of market, BBO, intra-day, daily; news and fundamental data:

- Combine trading signals from different data sources
- Increases back-testing precision by using tick data for execution simulation

Co-Located, Proximity Hosted or Locally Installed

- Allows for deployment of HFT strategies
- Opportunity to operate software as a service (SaaS)

Portfolio Centric – Portfolios of individual strategies:

- Allows for walk forward optimization at both individual strategy level and portfolio of strategies level

Open Platform – Rich and documented C# and Java API's:

- Allows tight integration with client's systems
- Can also be delivered as a toolkit of components, for clients to build out applications

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DATA ACQUISITION	QuantServer: TimeBase
Built-in Time-series Data Warehouse	✓
Built-in CEP Capabilities	✓
Built-in Messaging Middleware	✓
Support of Multiple Data Source Types	✓
Support of Level II Data	✓
Support of Tick Data	✓
Support of Intra-Day Bar Data	✓
Support of News, Twitter Data and Sentiment	✓
Support of Fundamental Data	✓
Message Handling	Millions per sec

STRATEGY DEVELOPMENT	QuantOffice
Single-instrument Strategies	✓
Portfolio Strategies	✓
Synthetic Instruments	✓
Multi-asset Class Strategies	✓
Support for Flexible Futures Rolling Rules	✓
Supported Languages (C#, Dot Net, Java Etc.)	Dot Net
Built-in Flexible Cep Capabilities	✓
Built-in Software Debugger	✓
Multi-currency Strategies	✓
Multi-periodicity Strategies	✓
Multi-strategy Trading	✓
Built-in Execution Management Capabilities	✓
Wizard-based Strategy Development Capabilities	✓
GUI-based Strategy Development Capabilities	✓
Integration with Python, Matlab, R and other packages	✓
Built-in Technical Indicators Library	✓
Built-in Predicate Library	✓
Built-in High-End Math Libraries (Support of MKL)	✓
Built-in Event-driven Charting	✓
Built-in Reporting	✓
Ad-hoc Analytics and Reporting	✓

STRATEGY BACKTESTING	
Level 2 Simulation and Backtesting	✓
Level 1 (Tick-based Simulation)	✓
Intraday-bar Simulation	✓
Daily Simulation	✓
Support of Algo Execution	✓
Order Execution Visualization	✓
Dynamic Subscriptions	✓
Multi-strategy Multi-portfolio Backtesting	✓

STRATEGY OPTIMIZATION	
Built-in Brute-Force Optimization	✓
Built-in Walk Forward Optimization	✓
Built-in Genetic Optimization Available	✓
Multi-Variance Basket Optimization Available	✓
Integration with External Libraries	✓
Support for Grid/Cloud Computing	✓

SIMULATED TRADING	
Availability of Live Data Feed Simulator	✓
Availability of Order Book Exchange Simulator	✓
Multi-strategy Simulation	✓

PRODUCTION TRADING	QuantServer UHF: Trading Server
Architecture (Server,Desktop)	Server
Support of Co-located Deployment	✓
Support of Linux Deployment	✓
MARKET DATA	QuantServer: Aggregator
Built-in Market Data Adaptors to Major High-end Ticker Plants	✓
Built-in Exchange Data Feeds	
Simultaneous Multi-source Multi-vendor Market Data Streaming	✓
Seamless Transition from Simulated to Real-time Trading	✓
Support for Market Depth (L2)	✓
Automatic Reconnect	✓
Custom Channels as Strategy Input	✓
TRADING CONNECTIVITY	
Support for FIX	✓
Execution Algos	✓
Support for Internal Crossing	✓
Built-in Risk Rules	✓
Order and Position Persistency	✓
TRADING CONSOLE	
Flexible Order Management	✓
Flexible Position Management	✓
Multi-strategy Deployment	✓
Multi-portfolio Deployment	✓
Support for Synthetic Instruments	✓
Flexible Dynamic Charting	✓
Grey-box Capabilities (Support of Dynamic Interactions Between the User and the Strategy)	✓
Expendability (Custom GUI Development)	✓