

STRATEGY STUDIO

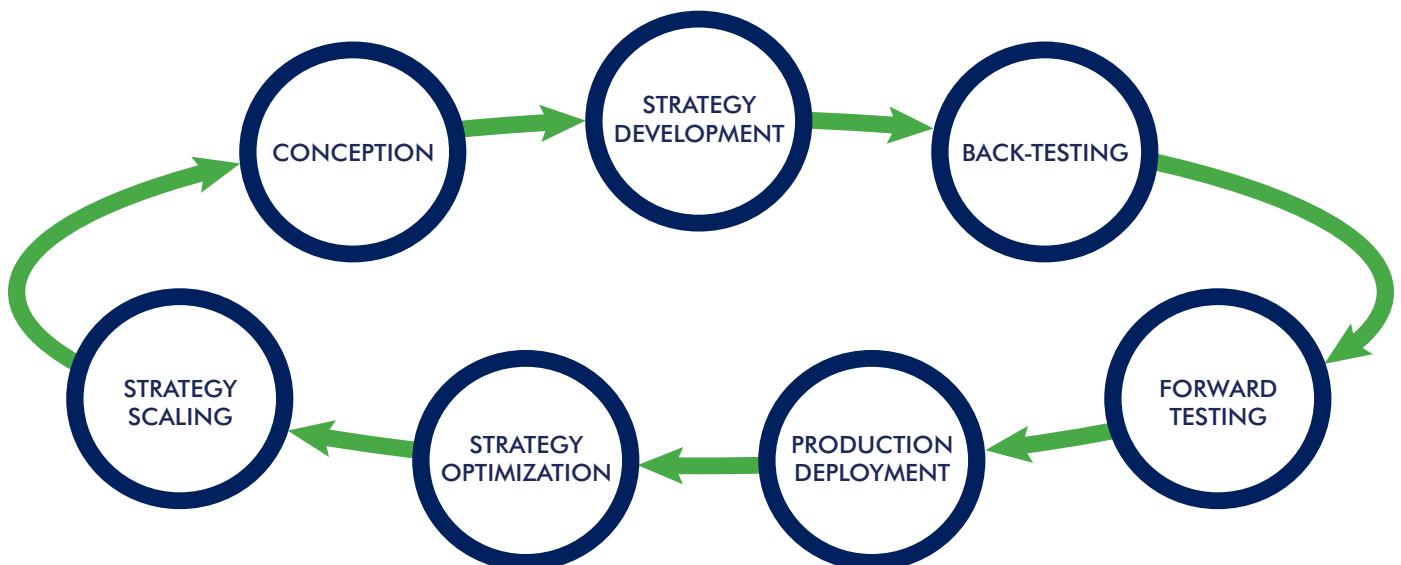
End-to-End Strategy Development

Strategy Studio is Lime's software suite for developing, testing and deploying automated intraday trading strategies: a platform flexible enough to tie you into all the resources you need, and fast enough to back test from full depth of book market data. Reduce your time to market and focus on your strategy, not on application development.

The software includes:

- » The **Strategy Development API**, which allows you to use the same strategy code for back testing through production. Cross asset class, cross platform.
- » **Strategy Servers**, which load and run your trading strategies. Deployable in any data center.
- » **Strategy Manager**, a performance monitoring and risk management user interface. Centralized research and production trading.

Seamless Workflow





Powerful Event Processing

The markets at your fingertips

Written in native C++, Strategy Studio's server components are high performance, and offer a full featured event processing API, tailored to make today's complex markets manageable.

Key features include:

- » Flexible market data aggregation and order book building
- » Data provider and broker agnosticism
- » Integrated tick-by-tick fill simulation for live and historical data
- » Real time portfolio and performance tracking
- » Normalized order management
- » Coverage for corporate actions and news events
- » Server command line for automated control

Comprehensive User Interface

The Strategy Manager provides integrated monitoring and control over production trading and strategy research.

The interface offers:

- » Configurable connectivity to multiple strategy servers
- » Extensive performance metrics
- » Flexible views for orders, execution, and position data
- » Hierarchical data aggregation
- » Performance charts
- » Customized strategy parameters, commands, logging, and graphing

Expert Customer Service

Strategy Studio's team of experienced financial technologists is available for extensive customer training and support, included with every license.

Strategy Studio was built to be extended and customized. Lime Brokerage is also available to engage in consulting projects to help clients build ad hoc components.