BTS Edge™

Up Your Options Game

BTS Edge is built to meet the demands of today's markets

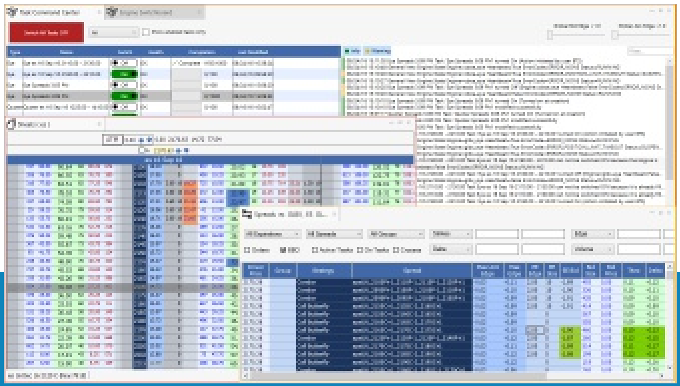
Applying the rigorous standards established in building products to meet the demands of options market makers, we developed our new electronic trading system in C++ to achieve the latency profiles necessary to win in today's electronic options market. New features and continued optimization of trading will be delivered in fast release cycles to keep pace with changing industry conditions. Functionality includes:

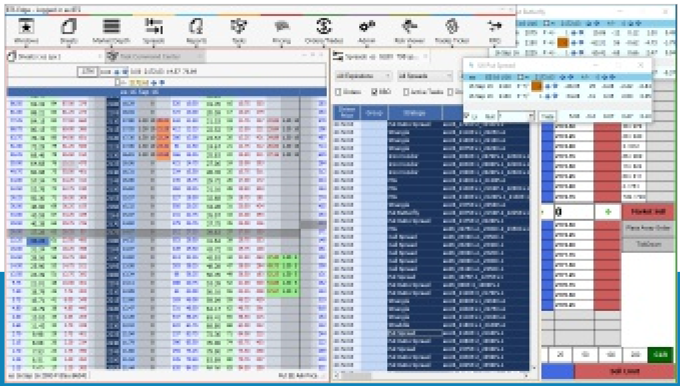
- An ultra low latency quoter and electronic eye
- A delta-pool based automated hedger
- A tasking system enables control of electronic eye and quoter tasks without leaving the pricing sheets
- An extensive set of automatic safeties including cancel on gap, gating or throttling and hedge depth protection
- An easy to use web interface for risk limits and margin reporting

User interface design driven by trader workflow

Our intuitive approach assists with identifying and exploiting opportunities with advanced market searching and trade execution functions. Our tools are designed around observed workflow patterns of successful Options Market Makers, Proprietary Trading Groups, and Brokers. Features include:

- A fast and user-friendly desktop and floor user interface
- The ability to RFQ electronic markets from the floor
- Highly configurable sheets and spreadbook
- A dynamic reporting engine with real-time risk and P&L
- Easy click trading and spread creation
- Support for multiple symbols and exchanges in a single pricing sheet
- Control of electronic trading tasks integrated with pricing sheets





The Game Has Changed. Make Your Move.™

Call (919) 913-0850 or Email sales@bluetradingsystems.com

www.bluetradingsystems.com

Our enhanced Volatility Surface controls offer a significantly more effective interface for managing volatility

BTS Edge™ {API}

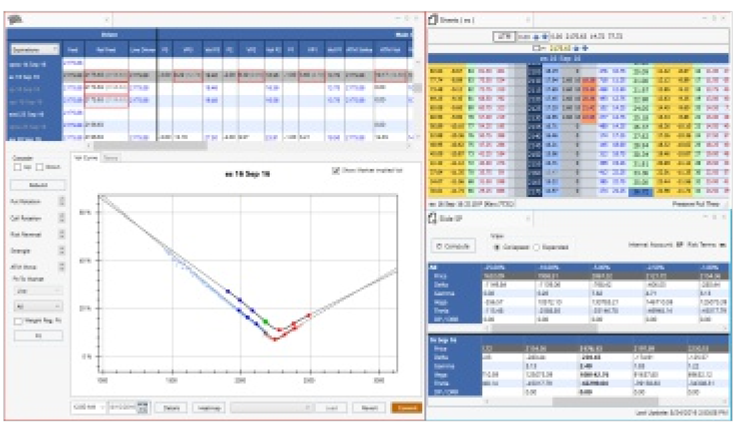
- Polynomial, spline, two-sided and custom volatility models available
- User-calibrated dynamic response of volatility curve level and shape
- Control points moved by volatility or price
- Volatility curves linked across symbols and expirations

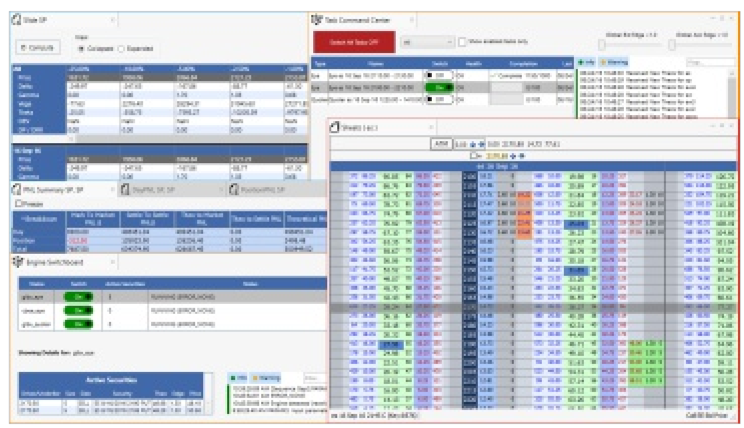
Our risk reports provide a comprehensive survey of your position's exposure to changes in market conditions in a flexible, user-specified format

- Risk measured along user-specified volatility-versus-underlying paths
- Delta, Gamma, Vega, Theta, Charm, Vanna, Volga as well as shape Greeks
- Global Vega custom-aggregated across product and expiration
- A reporting engine for user-designed P&L and risk reports

Combining simplicity and flexibility, our API allows you to link our product to your proprietary methods. We generate .NET and C++ wrappers over our core C API with the following endpoints:

- Market Data: Subscribe to the best-bid-offer for an option, future or listed spread
- Orders: Send orders for Options, Futures or Listed Spreads
- Trades: Subscribe to the trades feed to receive notification of a fill or push trades to BTS to analyze in our risk system.
- Theos: Publish your theoretical prices to BTS or use our values to support your custom solution
- Engine Control: Set electronic eye and quoter edges and sizes en-masse for custom trading strategies





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