Solutions from OneTick and R

For Market Data Time Series Analysis

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ONEMARKETDATA

OneTick: Sample Business Cases

Our clients:

- Hedge Funds & Proprietary Trading Firms
- Large Asset Managers
- Banks / Brokers
- Marketplaces
- Technology & Information Providers

Business Cases:

- Backtesting & Quantitative Research
- High frequency trading signal generation
- Pre- & Post- Trade TCA
- Backbone for Charting / Time and Sales
- Compliance & Regulatory Reporting
- Risk & Portfolio Analytics

Let's look at a sample...

Sample Multi-Asset Class Business Case

WHAT THE CLIENT IS LOOKING FOR:
now and later

Asset Classes

- ✓ Equities & Futures, Levels I & II
- ✓ FX
- ✓ Later: Options, CDS and more; news feeds

"Must Have" Features

- ✓ Real-Time collection from Bloomberg & Reuters; later - directly from exchanges & custom feeds
- ✓ Back-fill history
- ✓ Historical & Real-Time Market Data Analysis
- ✓ Use existing R analytics libraries
- ✓ Order Book Building Analytics
- ✓ Corporate actions, symbol name mapping
- ✓ High compression, low latency, high throughput

KEY TARGET CLIENT SYSTEMS:

C++ Trading App
Get real-time query signals

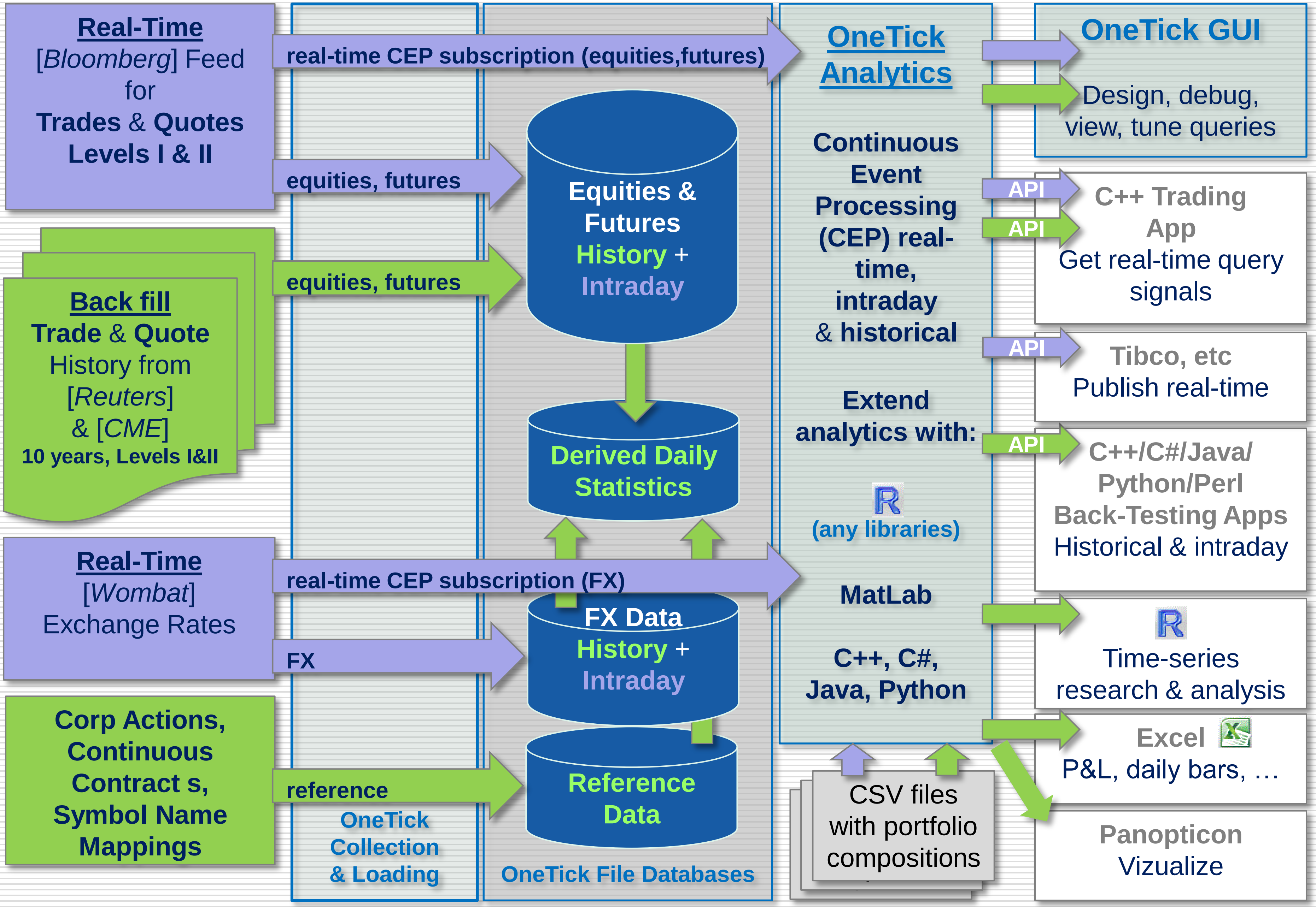
C#/Java/Python Back-Testing Apps
Test strategies historical/intraday

R
Historical time-series research & analysis

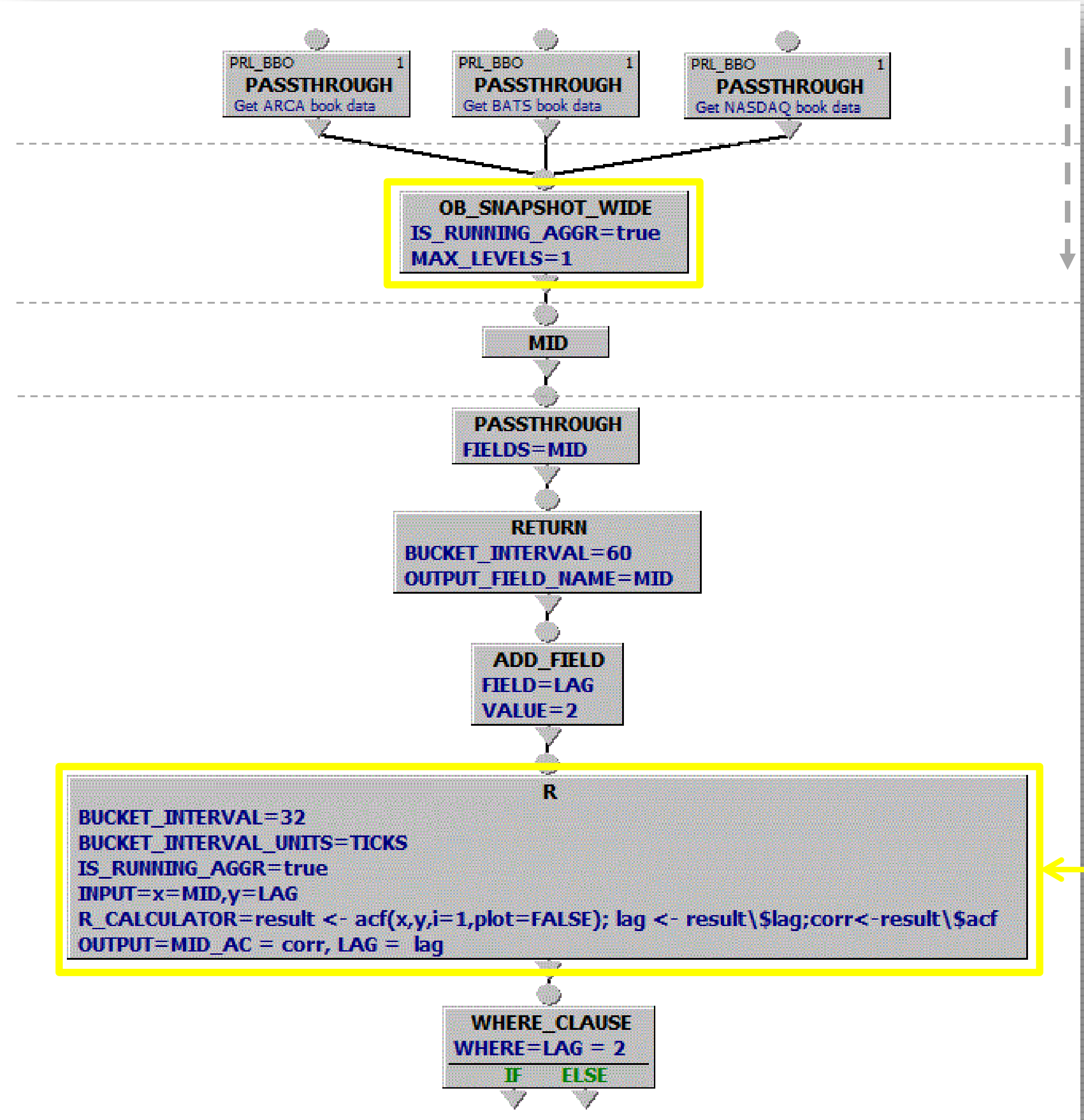
Excel
P&L, daily bars

Panopticon
Vizualize

OneTick Solution: Sample Multi-Asset Class Data Flow



Sample Query: OneTick Consolidated Book + R ACF



1. Retrieve **3 order books**
2. **Consolidate books, build level 1 "running" ASK/BID snapshots**
3. Add tick-by-tick **MID**
4. Calculate **RETURN**(MID) over every 60 seconds
5. **Add field** LAG
6. Create **running** (a.k.a. **sliding**) **aggregation** of 32 **RETURN** ticks
   Call **R** function **acf(...)** for each sliding group
   Pass values of MID and LAG
9. **Filter**, **view** results…

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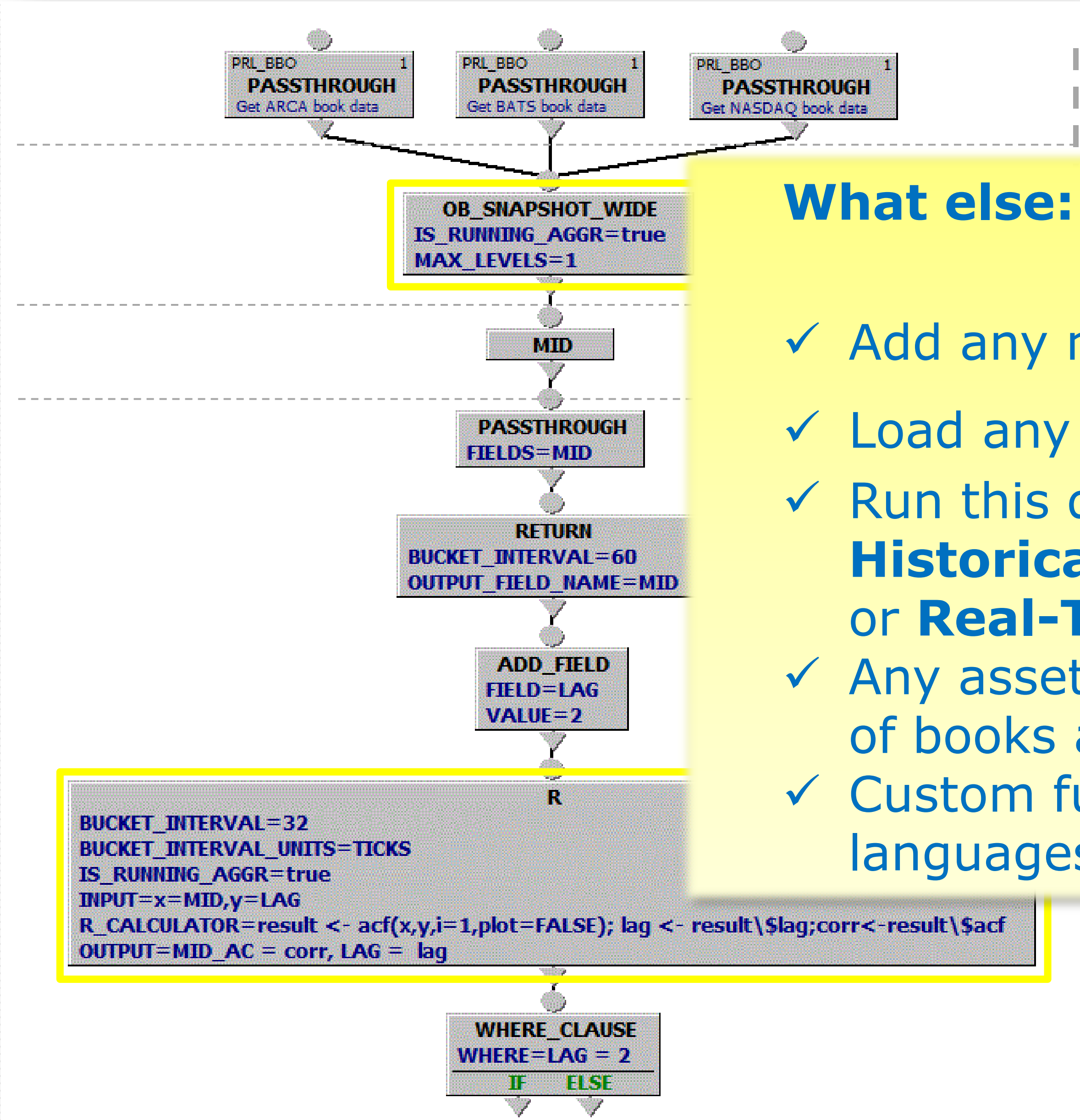

1. Retrieve **3 order books**

What else:

- ✓ Add any number of **R** nodes
- ✓ Load any **R** libraries
- ✓ Run this query in **Historical, Intraday** or **Real-Time CEP mode**
- ✓ Any asset classes, any number of books and symbols
- ✓ Custom functions in other languages

for each sliding group
Pass values of MID and LAG

9. Filter, **view** results…

THANK YOU

CONTACT US TO SCHEDULE A DEMO AND VISIT OUR WEBSITE:
HTTP://WWW.ONETICK.COM

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