ONE TICK®

Accelerating Quant Research and Trading

Sell-Side Technology Awards 2013
waterstechnology
Best Big Data Technology Provider to the Sell Side
Winner
ONETICK

Buy-Side Technology Awards 2012
waterstechnology
Best Big Data Technology Provider to the Buy-Side
Winner
ONETICK

Buy-Side Technology Awards 2011
waterstechnology
Best Buy-Side CEP Product
Winner
ONETICK

OneTick & R

Handling High & Low Frequency Data

Historical & Real-Time

Maria Belianina, Ph.D.
Director, Pre-Sales Engineering Support

6 Minute Crash Course

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What is OneTick?

ONETICK time series database & analytics

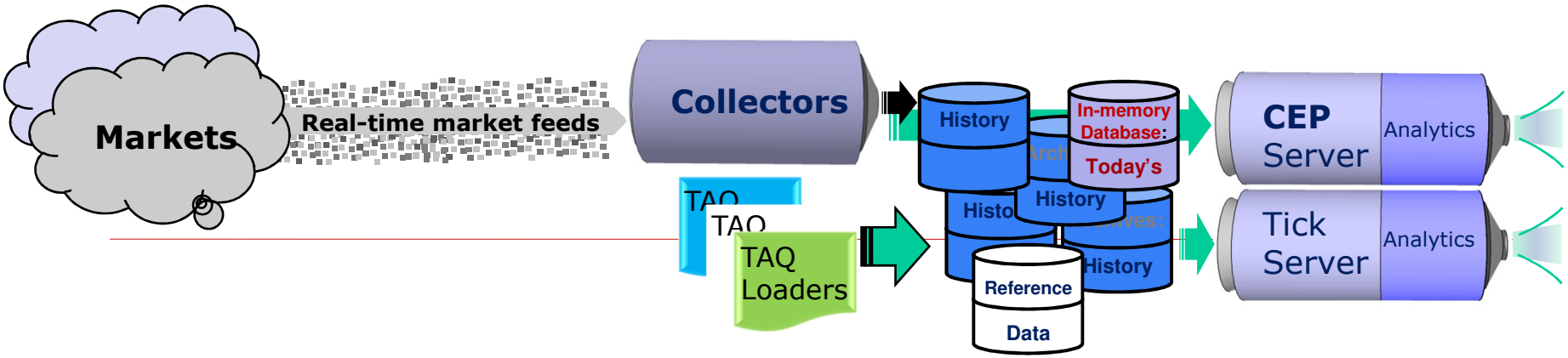
Tick data management and super fast analytics for Finance.
Capture, store, retrieve and analyze real-time and historical tick data for **any asset class**, any **size** & **period** of time, any **granulairty**

ONETICK CEP real-time analytics

Low latency **Complex Event Processing** seamlessly integrating the analysis of real-time streaming and historical market data

ONETICK reference data file - Smooth time series

data with Corporate actions, symbol name changes and more



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Accelerating Quant Research and Trading

Who is using OneTick and why?

Our clients:

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

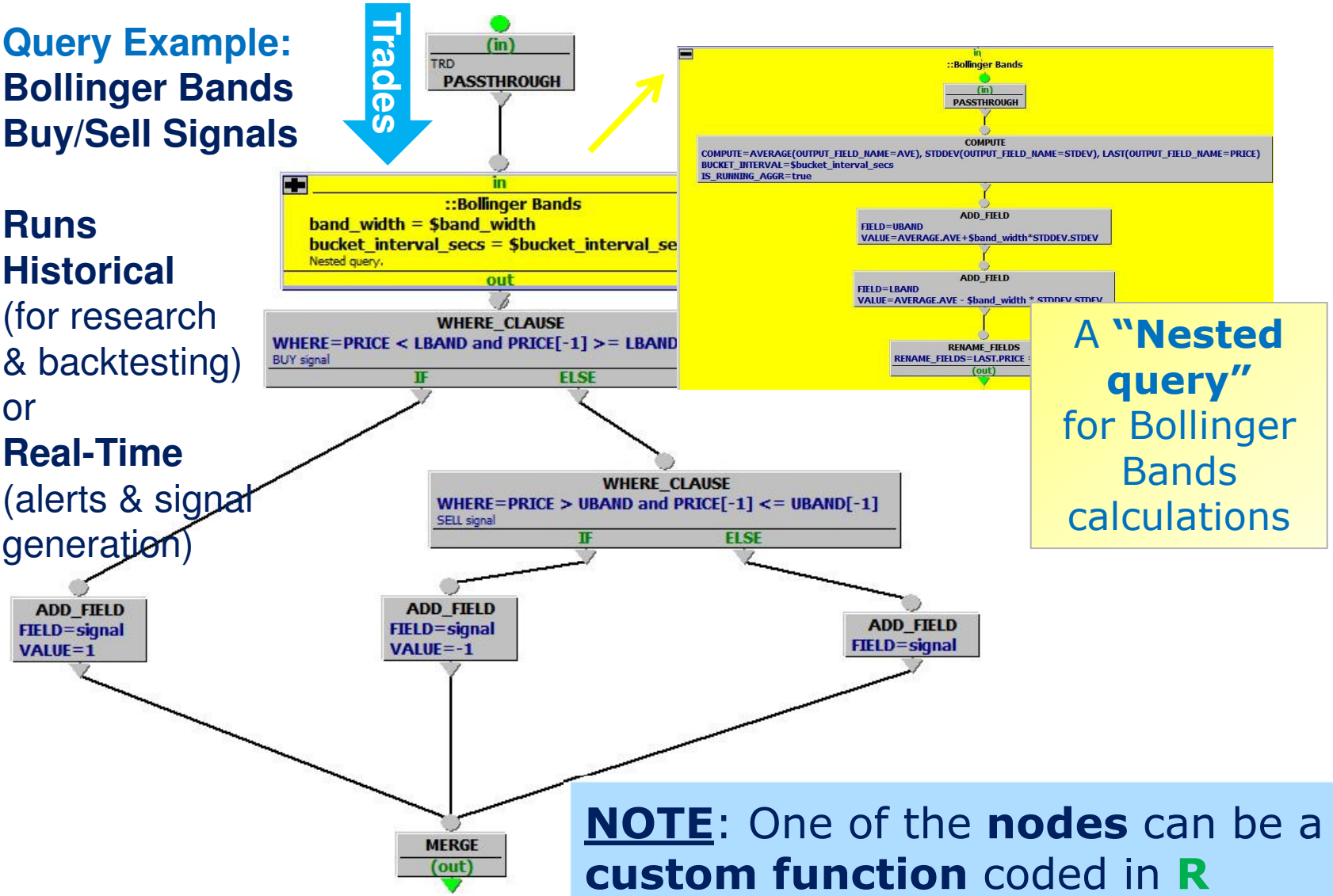
Business Cases:

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

OneTick GUI: Query Language

Query Example:
Bollinger Bands
Buy/Sell Signals

Runs
Historical
(for research & backtesting)
or
Real-Time
(alerts & signal generation)



A **"Nested query"** for Bollinger Bands calculations

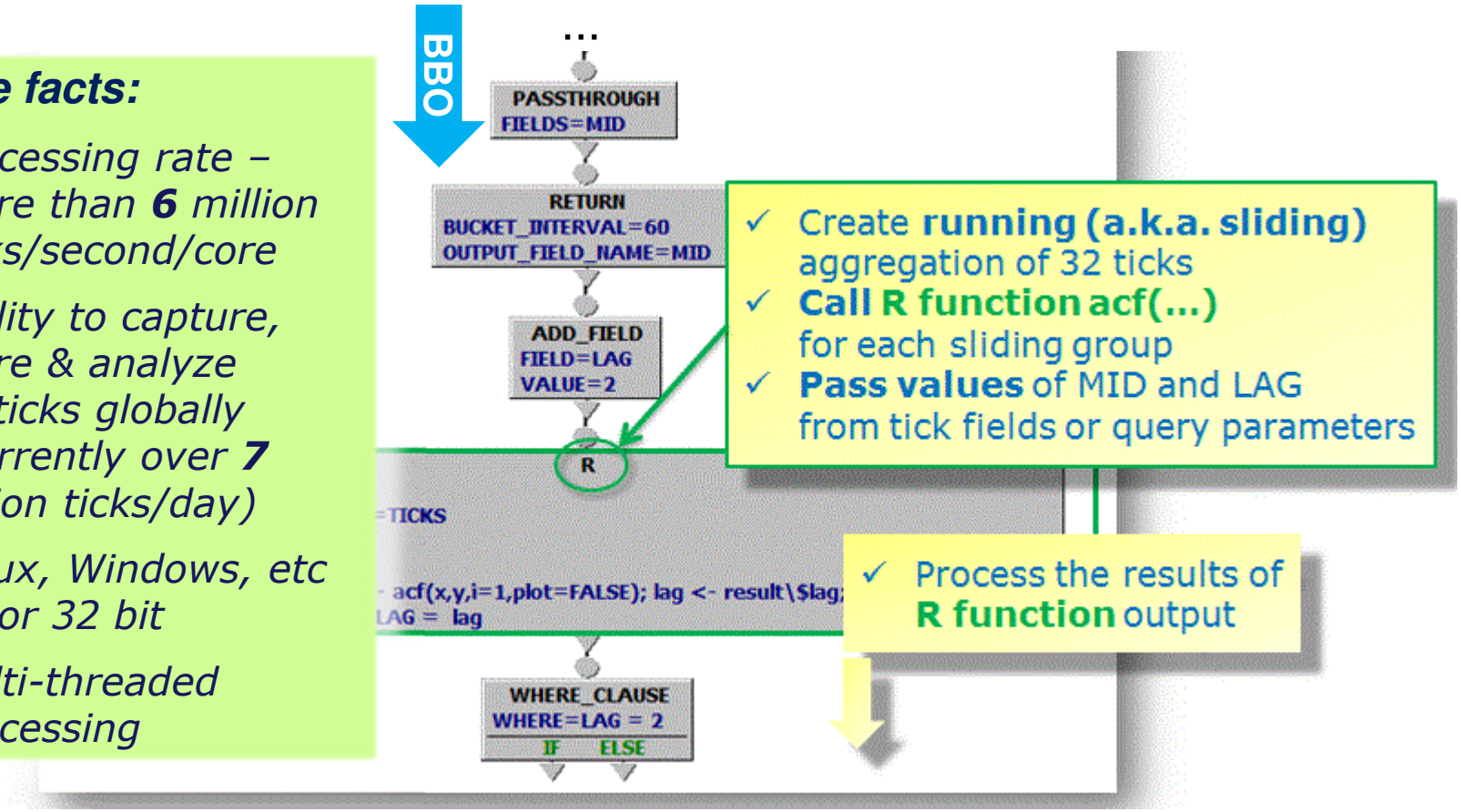
NOTE: One of the **nodes** can be a **custom function** coded in **R** or **C++, C#, Java, Python, Perl**

High Frequency Time Series? Yes.

- ✓ **Tick data with milli-, micro-, nano-second granularity**
- ✓ **Trades, prices, orders, executions & any other time series**
- ✓ **Aggregate, filter, adjust, join, compute in OneTick**
- ✓ **Mix OneTick analytics with R code as needed (see below)**
- ✓ **Historical & Real Time continuous queries**

Some facts:

- *Processing rate – more than **6** million ticks/second/core*
- *Ability to capture, store & analyze all ticks globally (currently over **7** billion ticks/day)*
- *Linux, Windows, etc 64 or 32 bit*
- *Multi-threaded processing*



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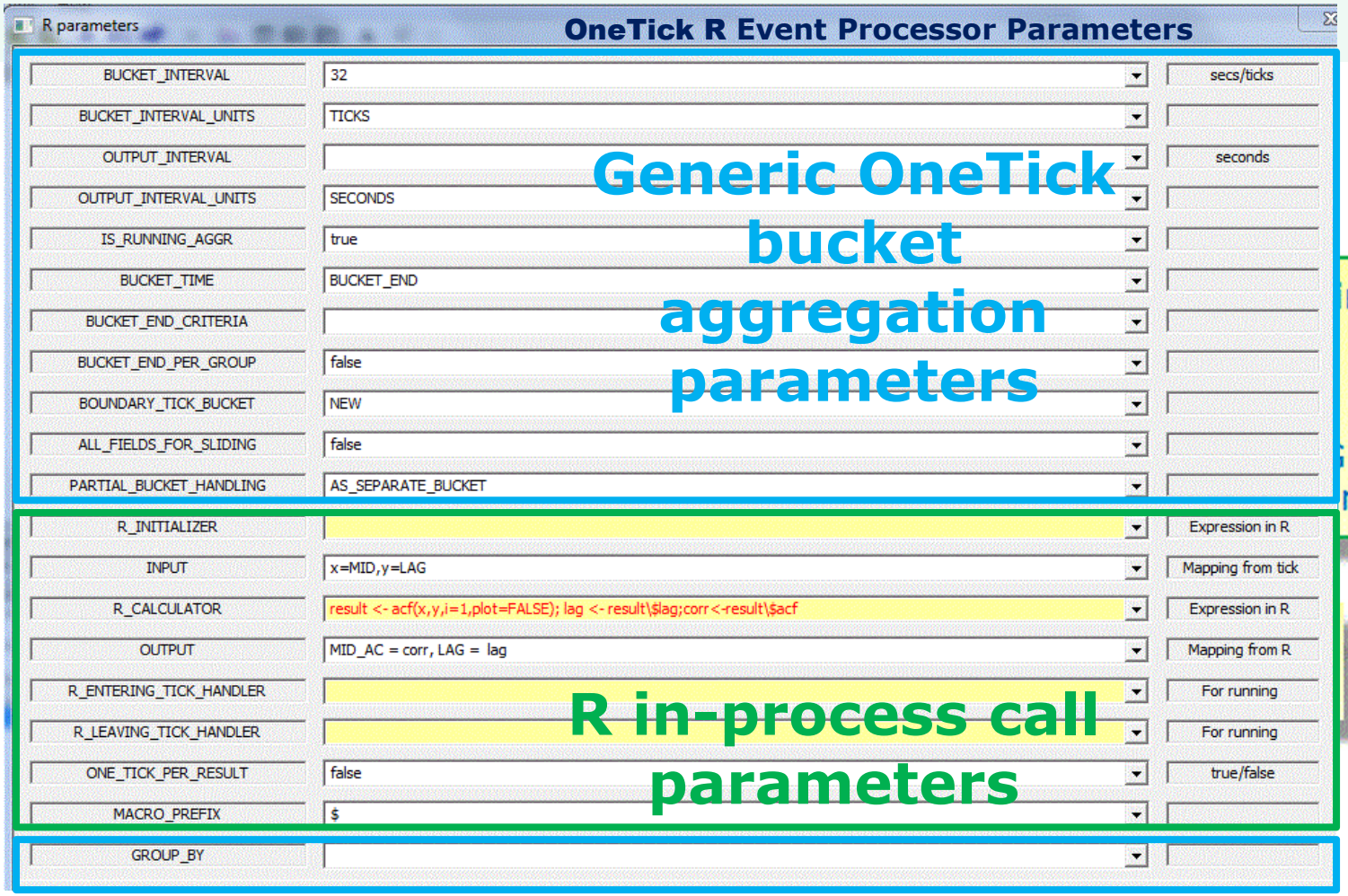
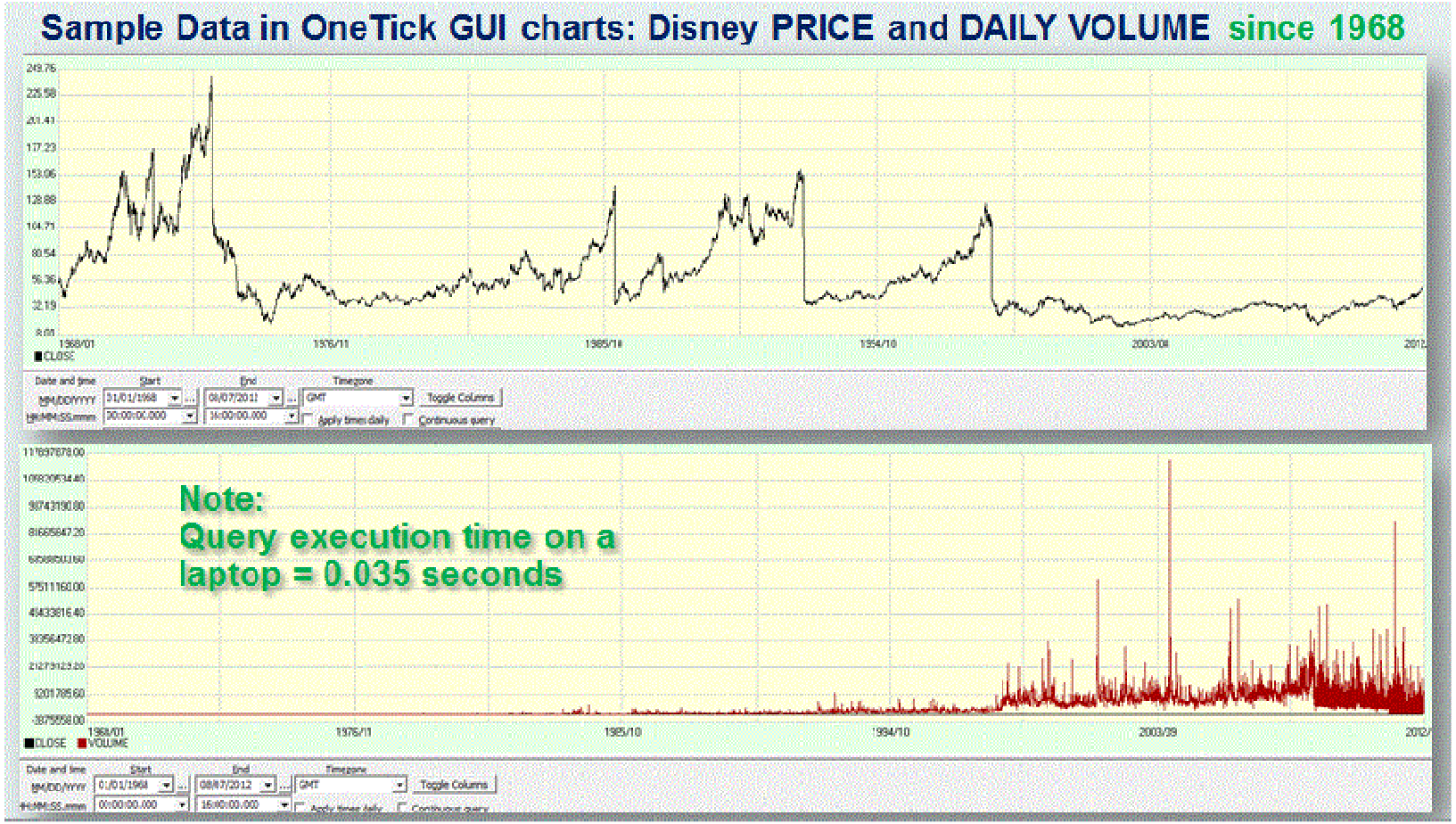
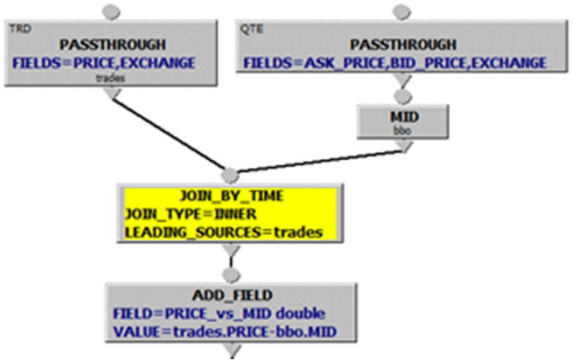


Low Frequency Time Series? Fine.

- ✓ Load & store time series for unlimited range of dates
- ✓ Enrich daily prices with corporate actions and more
- ✓ Aggregate, filter, adjust and return results back to R



STOP BY OUR STAND FOR A LIVE DEMO!



THANK YOU

Contacts:

maria.belianina@onetick.com

info@onetick.com