OneTick Database is a proprietary time series database and CEP engine that enables financial institutions to outsmart the competition by executing new trading strategies faster. The only enterprise-wide solution that combines complex event processing (CEP) and tick data management spanning both historical and real-time, OneTick Database enables quants, analysts and traders to enhance alpha and increase performance through superior data management.

OneTick Database provides firms with greater sophistication to analyze and not just process data by capturing, compressing, archiving and providing access to global real-time and historical data, up to and including the latest tick. It has no limitations on data volumes, peak rates or length of stored history and it collects level one and full order book data across all asset classes, including U.S. options.

Its powerful analytical tools and business logic drive client success with:
- Algorithmic, low-touch and program trading
- Quantitative alpha generation research
- Transaction cost analysis
- Regulatory compliance and surveillance
- Statistical arbitrage and market making

Performance that Delivers
OneTick Database collects and processes millions of ticks per second on a single server and archives billions of ticks per day globally. It comfortably tackles rapidly rising data volumes and real-time data rates, while servicing multiple concurrent user queries on data sets stretching back over years, and does it all with no special hardware required.

Comprehensive, integrated solution
OneTick Database’s unified, multi-asset class platform includes a fully integrated CEP engine and built-in business logic to eliminate the need for multiple disparate systems and provides the lowest total cost of ownership available. It solves two problems with one platform.

Built for Finance
OneTick Database was designed from inception specifically for financial institutions by Wall Street experts who developed critical infrastructure for statistical arbitrage and algorithmic trading at Goldman Sachs and Morgan Stanley. These superior features and unmatched functionality have led OneTick Database to be embraced by leading banks, brokerages, data vendors, exchanges, hedge funds, market makers and mutual funds.

The Power of OneTick

BENEFITS:
- Enhance alpha and increase performance
  Develop and test strategies rapidly with built-in analytics and CEP, less time focused on technology means more time focused on trading
- Simple to navigate
  Easily weed through mountains of data to get what you need to make trading decisions; visual GUI allows business users to develop queries rapidly
- Historical and real-time data
  Never miss a tick
- Global, multi-asset class reach
  Collect every tick for all markets globally, regardless of tick data volume, peak data rates or type of data (including full depth of book)
- Solve two problems with one platform
  Built from the ground up as a combined CEP and tick database
- Financial services expertise
  Built specifically for finance by financial industry experts
- Low Total Cost of Ownership
  Fully integrated data management, analytics and CEP eliminate multiple platforms and minimize IT support
- Easy to Install
  Minimal implementation and integration requirements

FEATURES:
- CEP
  Integrated CEP engine to run real-time and historical queries on one set of code
- Derived Data Storage
  Generate and insert derived data into the database in real time
- Order Book Storage
  Store all order book and market depth information. Also includes data vendor-independent order book building and analytics capabilities
- Smart Database Awareness
  Provide users with identical access to the most recent ticks as well as years of history
- Platform Flexibility
  Runs on Linux, Windows or Solaris
- Optimized Data Storage
  Stores data in a proprietary archive structure optimized for efficient time series and bulk data queries and rapid cross-sectional queries
OneTick Database provides a robust suite of analytical tools as well as the ability to run R and MATLAB directly within OneTick, granting users the flexibility they need to rapidly create and test complex quantitative strategies.

Advanced analytics include:
- Over 100 built-in intuitive functions including VWAP, time-weighted spread and more
- Ability to extend the set of analytics with User-Defined Functions
- Data analysis from multiple historical databases
- Ability to chain and graph functions into complex analytics
- Quote consolidation (NBBO)
- Order book consolidation
- TCA, Best execution, reg. NMS, MiFID
- Portfolio-level analytics
- Index constituent analysis

Built-in data concept and reference data handling:
- Corrects/cancels
- Corporate actions
- Symbol maps and continuity
- Futures rolls/exchange calendars
- Options chains/underlying linkage

Operating systems and native APIs:
- Linux, Windows, Solaris, Solaris on Intel, 32 or 64 bit
- C++, JAVA, Perl, C#.NET, Python
- SAS, MATLAB®, S-PLUS, «R», TibRV
- ODBC/SQL, Excel, Oracle
- Powerful GUI for query creation

About OneMarketData
OneMarketData provides market data management and analytical solutions that enable financial institutions to outmaneuver the competition by executing new trading strategies faster. Through its flagship product OneTick, the only solution that combines complex event processing (CEP) and tick data management spanning both historical and real-time, quants, analysts and traders can enhance alpha and increase performance through superior data management. Through its intuitive, performance-driven design, OneTick users benefit from an enterprise system that was built by Wall Street experts to address the sophisticated data analysis needs of the most discerning financial institutions. More information is available at www.onetick.com.

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OneTick Connectivity
Real time Collectors
- Reuters RFA
- Reuters OMM
- NYSE Wombat 5(FAST)
- ACTIV Financial
- Spryware
- ComStock
- Lime Citrus
- Bloomberg Managed BPIPE
- QuantFEED
- IDC PlusFeed CTF
- RedLine
- FIX
- Exegy
- OnixS

Bulk Data Loading
- ARCA
- BATS Multicast PITCH
- Thomson Reuters TRTH
- Morningstar
- Bloomberg tick
- CME futures
- Deutsche Bourse
- Eurex Order Book
- Euronext NextCash
- ICAP BrokerTec
- ICAP EBS
- IDC DDF
- LSE
- NASDAQ TotalView ITCH
- NYSE OpenBook
- NYSE TAQ
- OPRA
- Spryware FASTOR
- TSX
- Generic ASCII Loader

Visibility
- Panopticon
- Tableau
- SpotFire
- RTView
- MS Excel