

Tick Analytics Solution

Ultra Low Latency Tick Data Analytics

- Intra day time series caching of tick data
- Venue specific tick data analytics
- Integrated aggregations (volume, price*volume)
- Reordering of data according to exchange timestamp
- Automatic management of corrections
- Support of subscription and request – response queries
- Support of “time window” based subscriptions
- Definition of window length at query time

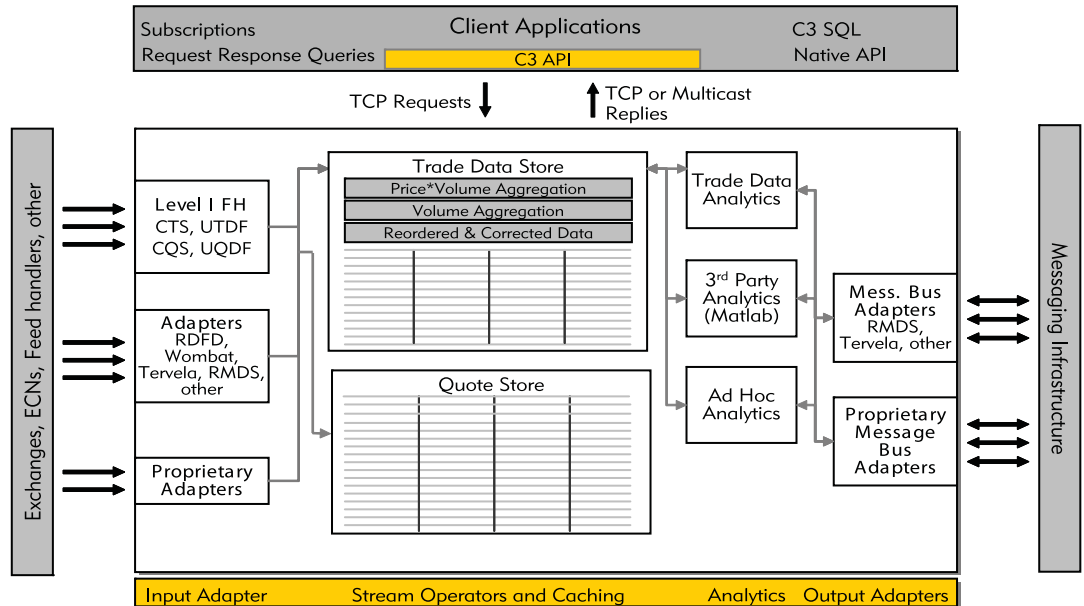




Increase Alpha through faster insights into fragmented liquidity with Skyler's C3 Tick Analytics Solution.

Benefits:

- Integrated aggregations (volume, price*volume)
- Automatically manages corrections
- Reordering of data according to exchange timestamp



Skyler introduces the C3 Tick Analytics Solution – the solution for real-time analytics of intra-day tick data. Receive, capture, analyze, aggregate, and replay tick data at unprecedented speeds and trigger smarter trading decisions. Utilize the comprehensive and highly specialized trade data store provided by the solution to act on the data and its aggregations.

The trade data store is a specialized in-memory caching entity that is optimized for the capture, aggregation and analysis of real-time trade data. The trade data store captures the incoming tick data on a per venue basis and reorders the time series of the tick data based on the time stamp within the message. The trade store also deals with all the exchange-specific messages including add, modify, delete and out of band messages. Corrections are applied to the tick data to ensure that aggregations are conducted on the most up-to-date information.

The Skyler C3 Tick Analytics Solution is equipped with a number of feed handlers and adapters to existing feed handling infrastructure to take in tick data. C3 provides feed handles to the main North American Level I feeds including SIAC CTS/CTQ, NASDAQ UQDF/UTDF, and other consolidated and direct Level I feeds.