

Goral Trading Uses OneTick Database Integrated with Revolution R Enterprise for High-Frequency Data Crunching

Combined Capabilities of Revolution Analytics' and OneMarketData's Applications Create the Perfect Marriage of IP for Goral's Quantitative Equity Analyses

"There is so much information out there that can make a quant's life difficult. Revolution R Enterprise just works. It's like using standard R, but lets me use all 32GB of memory on my 64-bit Windows system. Without OneTick Database integrated with Revolution R, I simply could not do the simulations that drive our automated trading systems."

Albert Nigrin
Principal,
Goral Trading


The Facts

- Customer:** Goral Trading Company
- Product:** Revolution R Enterprise
- User:** Albert Nigrin, principal, Goral Trading
- Challenge:** The collection and analysis of large sets of tick data for high frequency trading
- Benefits:** Joining the ability of OneTick to capture and store massive amounts of tick-by-tick data with the powerful open source environment of R for rapid analytics using Revolution R Enterprise for 64-bit Windows

Revolution R Enterprise

Open source R users throughout the quantitative finance community are changing the way risk analyses are performed for investor portfolios. Goral Trading Company, an asset management firm specializing in time series analysis and statistical modeling of intraday financial data, offers a glimpse at this change in real time with their integration of Revolution R Enterprise with OneTick Database.

Quantitative financial experts, or quants, say that without the combination of extensive historical stock data provided by OneTick, a OneMarketData product, and the power of a commercialized product like Revolution Analytics' Revolution R Enterprise, it would be impossible for Goral Trading to develop and execute its complex money-making strategies for clients.



“Sure there are other programming user groups in the quant finance world, but the R community is certainly not like something I’ve ever seen in terms of just the amount of people. There’s a real collective sense of ownership for this thing. Because in the end, the data community does write it, they do contribute to it, and it’s in their own interests to promote it to other users and keep that growth going.”

David Wilson
Senior Consultant,
OneMarketData



With global data volumes rising rapidly, Goral Trading needed a comprehensive tick data solution that would empower it to capture, compress, archive and provide uniform access to all global equities, futures and Forex historical and real-time data. After evaluating multiple solutions, Goral Trading chose OneTick for its high-performance, low-latency architecture as well as its flexibility to connect to any data source or complementary vendor solution, such as Revolution R Enterprise.

This flexibility allowed Goral Trading to add another layer of complexity to its quantitative models by implementing Revolution R Enterprise for 64-bit Windows. OneTick’s seamless integration with Revolution R Enterprise enabled Goral Trading to analyze data at speeds much faster than it could attain with two separate systems talking over open database connectivity. This integration also allowed Goral Trading to leverage standard R analytics, as well as statistical packages developed by the open source R community. This ever-growing analytics library has empowered Goral Trading to prototype and deploy mission-critical models for quantitative trading, risk management and more.

And while other programming languages are present within the quantitative financial space, only R has such a dedicated community of quants, programmers and developers that span multiple fields, from finance to academia.

About Revolution Analytics

Revolution Analytics was founded in 2007 to foster the R community, as well as support the growing needs of commercial users. Our name derives from combining the letter "R" with the word "evolution." It speaks to the ongoing development of the R language from an open-source academic research tool into commercial applications for industrial use.

Through our [Revolution R products](#), we aim to make the power of predictive analytics accessible to every type of user & budget. We provide free and premium software and services that bring high-performance, productivity and ease-of-use to R – enabling statisticians and scientists to derive greater meaning from large sets of critical data in record time.

We also offer our full-featured production-grade software to the academic community for [FREE](#), in order to support the continued spread of R's popularity to the next generation of analysts.

For customers such as Pfizer, Novartis, Yale Cancer Center, Bank of America and others, our flagship [Revolution R Enterprise](#) product stands for faster drug development, reduced time of data analysis, and more powerful and efficient financial models.

Please visit us at www.revolutionanalytics.com