Strategy Studio: OneTickAdapter (Backtesting Market Data)

OneTickAdapter is Strategy Studio's back testing reader for data available from OneMarketData's OneTick time series database platform. The adapter can read from and merge data from many commonly used OneTick database definitions, including data from Lime Brokerage's DataVault offering (hosted OneTick with data collected live from Citrius). More information about OneTick is available at:

http://www.onetick.com/

OneTick may be selected as a backtesting strategy server's data source by setting the following variable in backtester_config.txt:

- **BACKTEST_SOURCE=OneTick**

The following variables may be added to the configuration file to set options in the OneTickAdapter:

- **ONE_TICK_CONFIG_DIR=*path***
  - Sets the location Strategy Studio uses to look for OneTick's one_tick_config.txt master configuration file. Defaults to C:\OMD\client_data\config\ on for Windows builds of the software, and /opt/OMD/one_market_data/one_tick/config/ on Linux builds of the software.
- **ONE_TICK_USER=*user***
  - Sets a user name if OneTick's server is configured to require login authentication.
- **ONE_TICK_PASSWORD=*password***
  - Sets a password if OneTick's server is configured to require login authentication.
- **ONE_TICK_TABLE_NAME=*database1[,database2,database3,...]***
  - List of OneTick databases to query for market data.
- **USE_L1_NBBO_QUOTES_ONLY=*true/false***
  - If the input data source is historical TAQ, this flag can be used to tell Strategy Studio to expect and query only NBBO ticks, and build top_quote as a copy of NBBO rather than constructing it from aggregating the BBO's of individual market centers. Defaults to false.
- **ONE_TICK_TICK_TYPES=*type1,type2,...***
  - The adapter generally automatically selects tick types based off OneTick tables and other configuration information. This optional variable may be used to explicitly set the list of market data tick types to query, from among PRL,QTE,TRD,NBBO,IMB.
- ***ONE_TICK_DELAY_MINUTES=minutes***
  - If any OneTick databases have delay restrictions, queries beyond the restricted time generate an error. This setting allows the query to include most recently entitled data by capping the query end time.
- **ONETICK_NORMALIZE_SYMBOLOGY=true/false**
  - If set to true, equity instruments with special symbologies (e.g. preferred, class, and warrant) will be normalized to the appropriate symbology of each database. In this way, a single symbol subscription can be used to get data from multiple databases that may have different symbologies.