



Market Data Warehouse

Advanced functionality made easy

Behind the lightweight and user-friendly design of Market Data Warehouse is the most complete, powerful set of market data storage functions available today.

Customized capture and storage

Built from the ground up for a variety of user groups and business needs, MD Warehouse provides a profusion of options for data capture:

- Users can choose between capturing tick-by-tick data or snapshot data.
- Depending on the subsequent processing intended, data can be stored in any arbitrarily complex relational schema.
- Through a simple scripting system, users can direct MD Warehouse to compute derived values before persisting the result.
- OHLCV interval (bar) data (Open, High, Low, Close, Volume) can be automatically computed and captured.

Ultimate scalability

Unlike ad hoc custom solutions, MD Warehouse was designed to expand straightforwardly as market data storage needs expand.

- MD Warehouse can scale horizontally across an unlimited number of servers, without affecting features like zero-loss, simple administration, and easy retrieval of specific updates.
- A distributed architecture elegantly partitions the recording dataset across a number of recording instances while seamlessly administering them through a single aggregating interface.

Flexible and highly stable

MD Warehouse combines flexible data access with stable, fault-tolerant storage.

- It contains no single points of failure.
- With its distributed architecture, each MD Warehouse component can run seamlessly with one or more fault-tolerant backups.

Finally, a low-cost, rationalized approach to tick capture

With MD Warehouse, you will never again have to resort to custom development for market data storage or capture. From the simplest applications to the most complex, mission-critical projects, it is the natural starting point for any situation requiring tick capture.

Any schema, any database, any OS: Market Data Warehouse will have you up and running in minutes.

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