



Real Time Risk
Analysis Using
kdb+



VERSION 1

Version 1 was engaged by a New York based Tier 1 Investment Bank. The customer was looking for a way to monitor their orders in real-time, combine them with market data and aggregate them in a bespoke and flexible manner.

The aggregation had to be flexible enough to allow individual users to define their own levels and allow them to drill down from each aggregation level to view the orders that form the position at that level. Furthermore, the solution had to integrate with the customer's C# UI and cater for 300 users with over 1000 unique aggregation views to be updated and interacted with in real time.

Solution

Version 1's kdb+ experts designed a bespoke indexing and aggregation model that allowed data to be combined efficiently in real time, with positions calculated and published to the UI.

We utilised a multi-core architecture for load-balancing and stability and allowed users to drill down into the decreasing levels of aggregations to the individual orders that combined to make up the collective view.

Flexibility was built into the design to allow end users the ability to define bespoke user defined aggregation views that were best suited to their individual trading requirements, as well as offering managers the ability to view aggregations across multiple teams and individuals.

Real Differences, Delivered

As a result of this engagement, the following benefits were delivered:

- A bespoke, scalable system with enhanced analytics
- Increased visibility across data aggregations
- Solution allowed for seamless integration with other trading and risk management applications.



To find out how Version 1
can transform your
business, contact us:

www.version1.com

