

kdb+ Research Platform



VERSION 1

Version 1 was engaged by a Tier 1 Investment Bank (Near Shore Development in Belfast) to develop a research platform that would help them analyse their entire market history.

For research purposes, the customer wanted to analyse their complete market history over the past 10 years.

Customer Challenge

For research purposes, the customer wanted to analyse their complete market history over the past 10 years. They were looking for a design that would provide a development and testbed for trading algorithms that could withstand resource-intensive queries, without impacting the performance or availability of their existing production system.

The proposed solution had to be available post trading hours to provide daily reports and satisfy MiFID II requirements, without additional capital expenditure.

Establishing a Process

Version 1's kdb+ specialists established a process to ensure that any data captured in production was synchronized to the platform in real-time, with additional checks done after end-of-day to ensure that the data was a complete replication. In the event of any differences, a process was defined to allow the data to be corrected immediately via a series of backfill options.

Our team of experts designed a quant sandbox that allowed individual users to pull data into their own controlled environment, allowing them to investigate and analyse the data securely, without impacting availability for other users.

Real Differences, Delivered

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

- A research platform was delivered, mirroring data that was available in production, that allowed the customer's research departments to operate without fear of impacting production applications.
- A scheduling framework allowed users to define and execute bespoke reports, including reports necessary to satisfy MiFID II requirements, without additional hardware expenditure.



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

www.version1.com

