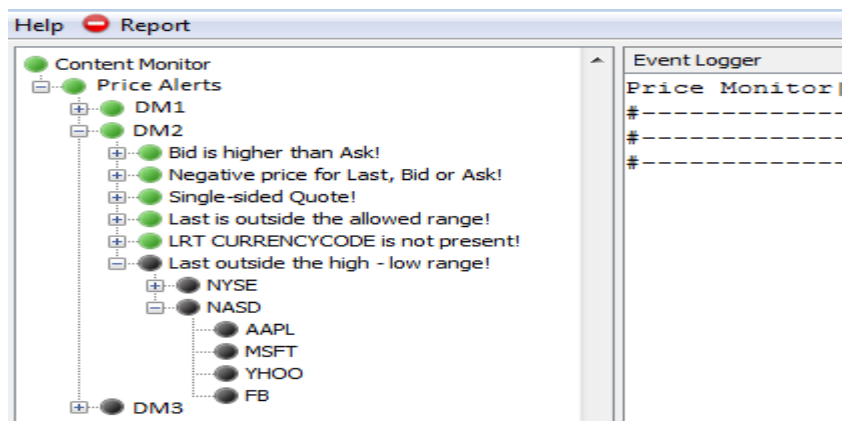


Real-time Market Price Monitoring System

SAVEN was involved in developing a multi-threaded and console based market price-monitoring system. Application talk to several upstream Data Manager Servers using a proprietary API by subscribing for the various baskets related to different markets and look for certain type of malformed situations like pricing, tick status, sale conditions, required fields not packed etc. by applying predefined criteria on the real time market data feeds. It keeps a state for each unique data point and that state is been sent to an alerts consolidator aka visualization GUI system via UDP/multicast.

Major Functional Features



- Discovers important real-time data errors - error in the overflow of packing things, corruption of the base code and misinterpretations errors in Data Manager, errors due to lot of business logic in the DM etc.
- Recent symbol basket price history is maintained in the in-memory database and compare against the real time price data points – captures missing ticks from previous and current sessions.
- Makes real time tick accuracy verifications such as - is last between high and low, is last between bid and ask, is the change non-zero etc.
- Real-time Alert mechanism to check multiple baskets of symbols and multiple monitoring fields for each symbol. – monitors 500+ DMs and sends alerts statuses to the downstream consolidator system in the UDP/multicast way.

Technologies:

- C/C++, Boost Libraries, Socket Programming, XML parsing, RPMs, Linux, Core Java

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