

## Solution Architecture

### Consolidated Order Activity Data Repository

A large broker dealer wanted a single location for all order equities and convertible securities processing activity as a source for addressing a series of trading-related compliance requirements.

#### Approach

A Katahdin Solution consultant led a team of application architects and developers to define a large-scale data repository and peripheral elements. The project team designed:

- Data model capable of capturing order lifecycle events including origination, split, merge, route among platforms, trading desks, and external firms, cancel, execute, bust.
- Common message record layout for capturing activity from 20 trading platforms
- Data capture interface capable of message-based and file-based activity records
- Data validation and order activity linkage routines
- Extract and reporting mechanisms

Selected solution architecture elements were validated by building a model platform.

#### Results

The application design effort rapidly evolved into a development effort. The resulting repository was brought on line and activity sources were progressively added. The system was soon used by compliance personnel across the equities business. The platform and common records layout for activity transfer enabled the broker dealer to quickly respond to SEC, FINRA and NYSE regulatory changes with minimal effort.

Katahdin has developed similar solutions for multiple trading houses.

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